



# Currency Futures & Options Monthly Statistics

From: 01/06/2010 To: 04/06/2010

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 |        |              | Foreign Exchange Future | 7.70660   | 7.70750                         | 232,427       |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 3.55700   | 3.55800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 3.50700   | 3.50800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.95700   | 1.95800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.95700   | 2.95800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.29200   | 0.29200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.25700   | 1.25800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.25700   | 2.25800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.25700   | 3.25800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.35700   | 1.35800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.35700   | 2.35800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.35700   | 3.35800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.46700   | 0.46800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.45700   | 1.45800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.45700   | 3.45800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 140           |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.42100   | 0.42200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.40700   | 1.40800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.40700   | 2.40800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.40700   | 3.40800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 1.00700   | 1.00800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 2.00700   | 2.00800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 3.00700   | 3.00800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.25200   | 0.25300                         | 4,900         |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.33300   | 0.33400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.60700   | 3.60800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.10700   | 4.10800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 4.05700   | 4.05800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.85700   | 3.85800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.80700   | 3.80800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.70700   | 3.70800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.65900   | 0.66000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.65700   | 1.65800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.65700   | 2.65800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.65700   | 3.65800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 4.00700   | 4.00800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.90700   | 3.90800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.75700   | 3.75800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.20700   | 2.20800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.20700   | 3.20800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.21500   | 0.21500                         | 1,430         |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.15700   | 1.15800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.15700   | 2.15800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.15700   | 3.15800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.10700   | 1.10800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.10700   | 2.10800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.10700   | 3.10800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.05700   | 1.05800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 2.05700   | 2.05800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 3.05700   | 3.05800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.08200   | 0.08300                         | 21,795        |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.90700   | 0.90800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.90700   | 1.90800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.90700   | 2.90800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.06700   | 0.06800                         | 450           |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.85700   | 0.85800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.85700   | 1.85800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.85700   | 2.85800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.05500   | 0.05600                         | 55            |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.80800   | 0.80800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.80700   | 1.80800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.80700   | 2.80800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.56200   | 0.56300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.55700   | 1.55800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.55700   | 2.55800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.02400   | 0.02400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.61100   | 0.61100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.60700   | 1.60800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.60700   | 2.60800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.04500   | 0.04500                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.75800   | 0.75900                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.75700   | 1.75800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.75700   | 2.75800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.70900   | 0.70900                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.70700   | 1.70800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,795        |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.51400   | 0.51500                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.50700   | 1.50800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.50700   | 2.50800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.37700   | 0.37700                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.20700   | 1.20800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.70700   | 2.70800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.20700   | 4.20800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.95700   | 0.95800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.45700   | 2.45800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.95700   | 3.95800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.18000   | 0.18100                         | 6,350         |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 21,978        |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.14900   | 0.15000                         | 100           |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.12100   | 0.12100                         | 13,500        |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.10000   | 0.10100                         | 33            |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 1,900         |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 135           |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.50900   | 0.50900                         | 6             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.69300   | 2.69300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.79300   | 2.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.89300   | 4.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.65100   | 0.65200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.74300   | 2.74300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.84300   | 2.84300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 2.94300   | 2.94300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.04300   | 5.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.46200   | 0.46300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.84300   | 4.84300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.14300   | 0.14400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.74300   | 1.74300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.84300   | 1.84300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 1.94300   | 1.94300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.11400   | 0.11400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.79300   | 1.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.89300   | 1.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.49300   | 4.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.09200   | 0.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.64300   | 1.64300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.44300   | 1.44400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.19300   | 4.19300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.54300   | 4.54300                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.07300   | 0.07400                         | 130           |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.59300   | 1.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.55600   | 0.55600                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.54300   | 3.54300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.54300   | 6.54300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.04300   | 8.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.29300   | 3.29300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.79300   | 4.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.29300   | 6.29300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.79300   | 7.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.34400   | 1.34400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.54300   | 1.54300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.14300   | 4.14300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 10,000        |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.49300   | 1.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.49300   | 3.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.49300   | 5.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.29400   | 1.29400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.29300   | 4.29300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.29300   | 5.29300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.14400   | 1.14400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.24400   | 1.24400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.64300   | 3.64300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.64300   | 4.64300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.64300   | 5.64300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.28800   | 0.28800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.74300   | 3.74300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.74300   | 5.74300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 200           |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.41700   | 0.41700                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.39400   | 1.39400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.89300   | 2.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.89300   | 3.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.89300   | 5.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 3.94300   | 3.94300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 4.94300   | 4.94300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 5.94300   | 5.94300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 2.99300   | 2.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 3.99300   | 3.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 4.99300   | 4.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 5.99300   | 5.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.79300   | 3.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.79300   | 5.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.24800   | 0.24900                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.19400   | 1.19400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.69300   | 3.69300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.69300   | 5.69300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.21000   | 0.21100                         | 430           |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.17500   | 0.17600                         | 200           |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.09400   | 1.09500                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.59300   | 3.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.59300   | 4.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.59300   | 5.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.94600   | 0.94600                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.44300   | 3.44300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.44300   | 5.44300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.89600   | 0.89600                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.39300   | 3.39300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.39300   | 4.39300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.39300   | 5.39300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.05800   | 0.05800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.84700   | 0.84700                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.34300   | 3.34300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.34300   | 4.34300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.34300   | 5.34300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.24300   | 4.24300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.24300   | 6.24300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.24300   | 8.24300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.09300   | 4.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.09300   | 6.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.09300   | 8.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.04300   | 4.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.04300   | 6.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 7.99300   | 7.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.29300   | 2.29300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.32900   | 0.33000                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 1.99300   | 1.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.09300   | 2.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.19300   | 2.19300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.39300   | 2.39300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.49300   | 2.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.59300   | 2.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.69300   | 4.69300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.69300   | 1.69300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.44300   | 4.44300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.37200   | 0.37300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.04300   | 2.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.14300   | 2.14300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.24300   | 2.24300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.34300   | 2.34300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.44300   | 2.44300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.54300   | 2.54300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.64300   | 2.64300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.74300   | 4.74300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.89300   | 7.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 6,000         |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.34300   | 6.34300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.34300   | 8.34300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.29300   | 8.29300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.19300   | 6.19300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.19300   | 8.19300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.79300   | 9.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.14300   | 6.14300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.14300   | 8.14300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.39300   | 8.39300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 7.94300   | 7.94300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.39300   | 6.39300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.02600   | 0.02700                         | 100           |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.04500   | 0.04600                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.79700   | 0.79800                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.99500   | 0.99500                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.79300   | 6.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.84300   | 3.84300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.84300   | 6.84300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.89300   | 6.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.04500   | 1.04500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.74800   | 0.74900                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 13,500        |
| 01/06/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.60300   | 0.60400                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.09300   | 5.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.59300   | 6.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.54300   | 8.54300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.64300   | 6.64300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.64300   | 8.64300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.03500   | 0.03500                         | 100           |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.74300   | 6.74300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.74300   | 8.74300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.84300   | 8.84300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.79300   | 8.79300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 6.99300   | 6.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 8.99300   | 8.99300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.04300   | 3.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.04300   | 7.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.04300   | 9.04300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.09300   | 3.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.09300   | 7.09300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.09300   | 9.09300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 8.89300   | 8.89300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.59300   | 8.59300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.49300   | 6.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.49300   | 8.49300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.44300   | 6.44300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.44300   | 8.44300                         | 0             |
| 01/06/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.70000   | 0.70000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.82410   | 7.82460                         | 52,164        |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.99700   | 0.99400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.97700   | 1.97700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.97400   | 2.97500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.97400   | 3.97500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.33500   | 0.33100                         | 3,000         |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.04300   | 1.04000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.02600   | 2.02600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.02400   | 3.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.02400   | 4.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.31500   | 0.31100                         | 509           |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.29600   | 0.29200                         | 2,771         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.95200   | 0.94900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.92700   | 1.92700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.92400   | 2.92500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.92400   | 3.92500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.27800   | 0.27400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.90800   | 0.90500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.87700   | 1.87700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.87400   | 2.87500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.87400   | 3.87500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.24500   | 0.24200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.82300   | 0.81800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.77800   | 1.77800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.77400   | 2.77500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.77400   | 3.77500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.23100   | 0.22700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.78100   | 0.77700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.72800   | 1.72800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.72500   | 2.72500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.72400   | 3.72500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.21700   | 0.21300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.74100   | 0.73700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.67900   | 1.67800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.67500   | 2.67500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.67400   | 3.67500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.62800   | 0.62300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.53100   | 1.53000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.52500   | 2.52500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.52400   | 3.52500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.19200   | 0.18900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.66500   | 0.66000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.58000   | 1.57900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.57500   | 2.57500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.57400   | 3.57500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.16000   | 0.15700                         | 585           |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.55900   | 0.55400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.43200   | 1.43100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.42500   | 2.42500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.42400   | 3.42500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.18100   | 0.17800                         | 1,000         |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.04300   | 0.04200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.38300   | 0.37900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.13900   | 1.13700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.12600   | 2.12600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.12400   | 3.12500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.12400   | 4.12500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.35800   | 0.35400                         | 1,200         |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.09100   | 1.08900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.07600   | 2.07600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.07400   | 3.07500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.07400   | 4.07500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.26100   | 0.25700                         | 500           |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.86500   | 0.86100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.82800   | 1.82700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.82400   | 2.82500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.82400   | 3.82500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.20400   | 0.20100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.70200   | 0.69800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.62900   | 1.62900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.62500   | 2.62500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.62400   | 3.62500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.17000   | 0.16700                         | 3,000         |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.59300   | 0.58800                         | 1,500         |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.48100   | 1.48000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.47500   | 2.47500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.47400   | 3.47500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.06100   | 0.06000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.07100   | 0.06900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.13500   | 0.13200                         | 500           |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.11300   | 0.11100                         | 3,000         |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.07400   | 0.07300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.08200   | 0.08000                         | 500           |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.12700   | 0.12400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.43600   | 0.43100                         | 100           |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.40900   | 0.40400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.14300   | 0.14000                         | 500           |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.23500   | 0.22900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.81900   | 0.81500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.90300   | 0.89900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.21200   | 0.20600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.25800   | 1.25500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.35000   | 1.34800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.98900   | 0.98600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.39700   | 1.39400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.86100   | 0.85700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.53700   | 1.53500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.11900   | 0.11300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.69600   | 0.69200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.54500   | 2.54200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.52700   | 4.52600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.52600   | 6.52500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.52600   | 8.52500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.07800   | 0.07300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.58000   | 0.57600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.39900   | 2.39600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.37800   | 4.37600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.37600   | 6.37500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.37600   | 8.37500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.04100   | 0.03600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.43700   | 0.43200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.20600   | 2.20400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.17800   | 4.17600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.17600   | 6.17500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.17600   | 8.17500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.28400   | 0.27900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.96700   | 1.96500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.92900   | 3.92700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.92600   | 5.92500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.92600   | 7.92500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.25900   | 0.25400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.91900   | 1.91700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.87900   | 3.87700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.87600   | 5.87500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.87600   | 7.87500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.65700   | 0.65300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.13500   | 0.12900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.73600   | 0.73200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.59300   | 2.59000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.57700   | 4.57600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.57600   | 6.57500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.57600   | 8.57500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.09100   | 0.08500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.61800   | 0.61400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.44700   | 2.44400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.42700   | 4.42600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.42600   | 6.42500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.42600   | 8.42500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.10400   | 0.09800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.49600   | 2.49300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.47700   | 4.47600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.47600   | 6.47500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.47600   | 8.47500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.06700   | 0.06200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.54300   | 0.53800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.35100   | 2.34800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.32800   | 4.32600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.32600   | 6.32500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.32600   | 8.32500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.05700   | 0.05200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.50700   | 0.50200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.30200   | 2.30000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.27800   | 4.27600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.27600   | 6.27500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.27600   | 8.27500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.04900   | 0.04300                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.47100   | 0.46700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.25400   | 2.25200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.22800   | 4.22600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.22600   | 6.22500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.22600   | 8.22500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.03400   | 0.03000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.40400   | 0.39900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.15800   | 2.15600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.12800   | 4.12600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.12600   | 6.12500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.12600   | 8.12500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.02800   | 0.02400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.37200   | 0.36700                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.11100   | 2.10800                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.07800   | 4.07600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.07600   | 6.07500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.07600   | 8.07500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.34100   | 0.33600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.01900   | 0.01500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.31100   | 0.30600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.01600   | 2.01400                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.97900   | 3.97600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.97600   | 5.97500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.97600   | 7.97500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.02300   | 0.01900                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.06300   | 2.06100                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.02800   | 4.02600                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.02600   | 6.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.02600   | 8.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.93660   | 7.93670                         | 9,123         |
| 01/06/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.10300   | 0.10200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 0.44700   | 0.44100                         | 1,000         |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 1.05900   | 1.05300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.99500   | 1.99400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.98800   | 2.98800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.98700   | 3.98700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.27100   | 0.26600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.13200   | 0.13000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.51300   | 0.50500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.18500   | 0.18100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.88700   | 4.88700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.17800   | 0.17500                         | 500           |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.13600   | 0.13400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.16600   | 0.16300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.31900   | 0.31300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.76500   | 0.75800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.60800   | 1.60600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.59000   | 2.59000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.58700   | 3.58700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.05200   | 0.05100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.10000   | 1.09400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.04400   | 2.04400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.03800   | 3.03800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.03700   | 4.03700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.08200   | 0.08000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.79800   | 0.79100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.65600   | 1.65400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.64000   | 2.63900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.63700   | 3.63700                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.07900   | 0.07800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.07700   | 0.07500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.30600   | 0.30000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.73300   | 0.72600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.56000   | 1.55800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.54000   | 2.54000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.53700   | 3.53700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.26000   | 0.25500                         | 500           |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.07200   | 0.07000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.28200   | 0.27700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.67200   | 0.66400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.46600   | 1.46300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.44100   | 2.44000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.43700   | 3.43700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.33200   | 0.32600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.11000   | 0.10800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.48900   | 0.48200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.14400   | 1.13900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.09400   | 2.09300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.08800   | 3.08800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.08700   | 4.08700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.10700   | 0.10500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.46700   | 0.46000                         | 500           |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.03200   | 0.03000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.10000   | 0.09800                         | 300           |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 1.01900   | 1.01300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.94600   | 1.94500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.93900   | 2.93800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.93700   | 3.93700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.09600   | 0.09500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.41100   | 0.40400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.97900   | 0.97300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.89800   | 1.89600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.88900   | 2.88900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.88700   | 3.88700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.09300   | 0.09200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.39300   | 0.38700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.94100   | 0.93500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.84900   | 1.84800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.83900   | 2.83900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.83700   | 3.83700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.42900   | 0.42200                         | 70            |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.09000   | 0.08900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.37700   | 0.37100                         | 4,400         |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.90400   | 0.89800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.80000   | 1.79900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.78900   | 2.78900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.78700   | 3.78700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.08700   | 0.08600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.36100   | 0.35500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.86800   | 0.86100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.75200   | 1.75000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.73900   | 2.73900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.73700   | 3.73700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.08400   | 0.08300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.34600   | 0.34000                         | 1,000         |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.83300   | 0.82600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.70400   | 1.70200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.69000   | 2.68900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.68700   | 3.68700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.07400   | 0.07300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.29400   | 0.28800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.70200   | 0.69400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.51300   | 1.51000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.49100   | 2.49000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.48700   | 3.48700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.46900   | 6.46800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.46400   | 8.46400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.21500   | 0.20700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.80700   | 0.80100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.58700   | 2.58600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.53600   | 4.53500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.51800   | 6.51800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.51400   | 8.51400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.14600   | 0.13900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.65900   | 0.65300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.39700   | 2.39600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.34000   | 4.33800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.32000   | 6.31900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.31400   | 8.31400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.13100   | 0.12400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.62400   | 0.61800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.35000   | 2.34900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.29100   | 4.28900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.27000   | 6.26900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.26400   | 8.26400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.11700   | 0.11100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.59000   | 0.58400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.30300   | 2.30200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.24100   | 4.24000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.22000   | 6.21900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.21400   | 8.21400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.49200   | 0.48500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.10400   | 0.09800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.55600   | 0.55000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.25600   | 2.25500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.19200   | 4.19100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.17100   | 6.17000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.16400   | 8.16400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.09200   | 0.08600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.52400   | 0.51700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.20900   | 2.20800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.14300   | 4.14200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.12100   | 6.12000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.11400   | 8.11400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.08200   | 0.07600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.16300   | 2.16100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.09500   | 4.09300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.07200   | 6.07000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.43000   | 0.42300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.07000   | 2.06800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.99700   | 3.99600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.97300   | 5.97100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.96400   | 7.96400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.05700   | 0.05200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.40200   | 0.39500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.02300   | 2.02100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.94800   | 3.94700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.92300   | 5.92200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.91400   | 7.91400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.69500   | 0.68900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.23500   | 0.22700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.84500   | 0.84000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.63500   | 2.63300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.58600   | 4.58400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.56800   | 6.56700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.56400   | 8.56400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.92300   | 0.91800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.19600   | 0.18900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.76900   | 0.76300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.54000   | 2.53800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.48700   | 4.48600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.49200   | 2.49100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.43800   | 4.43700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.41900   | 6.41800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.41400   | 8.41400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.16100   | 0.15400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.44500   | 2.44300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.38900   | 4.38800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.36900   | 6.36800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.36400   | 8.36400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.06300   | 0.05700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.16500   | 3.16400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.12900   | 5.12800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.11600   | 7.11500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.17800   | 0.17100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.73200   | 0.72600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.42900   | 1.42600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.69900   | 1.69700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.34100   | 1.33800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.29800   | 1.29400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.37600   | 0.36800                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.74500   | 1.74300                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.06400   | 8.06400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.88400   | 0.87900                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.07200   | 0.06600                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.46000   | 0.45400                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.11600   | 2.11500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.04600   | 4.04500                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.02200   | 6.02100                         | 0             |
| 01/06/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.01400   | 8.01400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | \$ / R On 14 March 2011 |        |              | Foreign Exchange Future | 8.04850   | 8.04820                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 8.00   | C            | Foreign Exchange Future | 0.59100   | 0.56300                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 8.05   | C            | Foreign Exchange Future | 0.56700   | 0.53900                         | 340           |
| 01/06/2010 | \$ / R On 14 March 2011 | 7.95   | C            | Foreign Exchange Future | 0.61500   | 0.58800                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 10.50  | C            | Foreign Exchange Future | 0.14600   | 0.13000                         | 30,000        |
| 01/06/2010 | \$ / R On 14 March 2011 | 8.50   | C            | Foreign Exchange Future | 0.41300   | 0.38600                         | 30,000        |
| 01/06/2010 | \$ / R On 14 March 2011 | 10.50  | P            | Foreign Exchange Future | 2.59800   | 2.58200                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 7.95   | P            | Foreign Exchange Future | 0.51700   | 0.49000                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 8.50   | P            | Foreign Exchange Future | 0.86500   | 0.83800                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 8.05   | P            | Foreign Exchange Future | 0.56900   | 0.54100                         | 0             |
| 01/06/2010 | \$ / R On 14 March 2011 | 8.00   | P            | Foreign Exchange Future | 0.54300   | 0.51500                         | 0             |
| 01/06/2010 | \$ / R On 13 June 2011  |        |              | Foreign Exchange Future | 8.16240   | 8.16130                         | 900           |
| 01/06/2010 | \$ / R On 13 June 2011  | 7.45   | C            | Foreign Exchange Future | 0.99400   | 0.96700                         | 0             |
| 01/06/2010 | \$ / R On 13 June 2011  | 7.50   | C            | Foreign Exchange Future | 0.96200   | 0.93300                         | 0             |
| 01/06/2010 | \$ / R On 13 June 2011  | 7.40   | C            | Foreign Exchange Future | 1.02800   | 1.00000                         | 0             |
| 01/06/2010 | \$ / R On 13 June 2011  | 7.40   | P            | Foreign Exchange Future | 0.26600   | 0.23900                         | 0             |
| 01/06/2010 | \$ / R On 13 June 2011  | 7.50   | P            | Foreign Exchange Future | 0.30000   | 0.27200                         | 0             |
| 01/06/2010 | \$ / R On 13 June 2011  | 7.45   | P            | Foreign Exchange Future | 0.28200   | 0.25600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   |        |              | Foreign Exchange Future | 11.31920  | 11.19640                        | 31,548        |
| 01/06/2010 | £ / R On 14 June 2010   | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010   | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.72900   | 0.61100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.71900   | 1.59700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 8,032         |
| 01/06/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.10300   | 0.07300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.87400   | 0.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.86900   | 1.74600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.18900   | 0.13200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.07100   | 0.94900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.16000   | 0.11400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.02200   | 0.90000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.22100   | 0.15200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.12100   | 0.99800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.03400   | 0.02500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.54200   | 0.43300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.52000   | 1.39700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.05500   | 0.04000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.68200   | 0.56500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.96900   | 2.84600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.91900   | 2.79600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.41900   | 2.29600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.36900   | 2.24600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 01/06/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 01/06/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.51900   | 2.39600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.61900   | 2.49600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.56900   | 2.44600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.31900   | 2.19600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.21900   | 2.09600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.26900   | 2.14600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.16900   | 2.04600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.01900   | 1.89600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.06900   | 1.94600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.76900   | 2.64600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.11900   | 1.99600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.11900   | 2.99600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.26900   | 3.14600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.06900   | 2.94600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.46900   | 2.34600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.66900   | 2.54600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.07500   | 0.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.77700   | 0.65800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.76900   | 1.64700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.29100   | 0.21000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.01800   | 0.01400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.36900   | 0.27600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.32000   | 1.19700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.04700   | 0.03400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.63400   | 0.52000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.61900   | 1.49700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.02900   | 0.02200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.49700   | 0.39100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.47000   | 1.34700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.17100   | 1.04800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.01600   | 0.01200                         | 28            |
| 01/06/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.32900   | 0.24200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.27000   | 1.14700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02100   | 0.01600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.41100   | 0.31300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.37000   | 1.24700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.02500   | 0.01900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.42000   | 1.29700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.04000   | 0.02900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.58800   | 0.47600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.56900   | 1.44700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.13800   | 0.09900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.97200   | 0.85100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.96900   | 1.84600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,032         |
| 01/06/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.11900   | 0.08500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.92300   | 0.80200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.08800   | 0.06300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.82600   | 0.70600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.81900   | 1.69700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.45300   | 0.35100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.91900   | 1.79600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.41900   | 3.29600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.25500   | 0.18000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.66900   | 1.54700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.16900   | 3.04600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.06500   | 0.04600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.22000   | 1.09800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.71900   | 2.59600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.48300   | 1.60600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.98200   | 2.10500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.48100   | 2.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.98100   | 3.10400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.98100   | 4.10400                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.98100   | 5.10400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.98100   | 6.10400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.98100   | 7.10400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.34600   | 0.45000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.78200   | 1.90500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.28100   | 3.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.78100   | 4.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.28100   | 6.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.78100   | 7.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.28100   | 9.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.08600   | 0.13400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.33400   | 1.45600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.83100   | 2.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.33100   | 4.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.83100   | 5.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.33100   | 7.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.83100   | 8.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.68100   | 2.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.03400   | 0.05500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.08700   | 1.20900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.58100   | 2.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.08100   | 4.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.58100   | 5.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.08100   | 7.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.58100   | 8.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.26900   | 0.36700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.18500   | 1.30800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.18100   | 2.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.18100   | 3.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.18100   | 4.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.18100   | 5.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.20000   | 0.28900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.08100   | 3.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.08100   | 5.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.08100   | 6.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.16900   | 0.25300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.23100   | 6.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.93200   | 2.05500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.43100   | 3.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.43100   | 4.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.43100   | 5.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.43100   | 6.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.13100   | 2.25400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.68100   | 3.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.68100   | 4.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.68100   | 5.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.68100   | 6.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.43100   | 2.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.01900   | 0.03000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.47100   | 0.58300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.43300   | 1.55600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.93100   | 4.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.93100   | 5.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.93100   | 6.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.93100   | 7.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.90   | P            | 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 |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.60600   | 0.72300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.58200   | 1.70500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.04200   | 0.06700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.65200   | 0.77000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.63200   | 1.75500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.13100   | 4.25400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.13100   | 5.25400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.13100   | 6.25400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.13100   | 7.25400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.06000   | 0.09600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.74700   | 0.86600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.73200   | 1.85500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.73100   | 2.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.23100   | 4.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.23100   | 5.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.23100   | 7.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.84300   | 0.96300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.83200   | 1.95500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.33100   | 5.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.33100   | 6.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.02800   | 0.04500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.56000   | 0.67600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.01500   | 0.02400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.42800   | 0.53800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.38300   | 1.50600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.38100   | 2.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.88100   | 4.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.88100   | 5.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.88100   | 6.00400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.88100   | 7.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.05000   | 0.08000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.69900   | 0.81800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.68200   | 1.80500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.18100   | 7.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.07200   | 0.11400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.79400   | 0.91400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.28100   | 4.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.28100   | 5.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.28100   | 7.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.93100   | 3.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.30600   | 0.40800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.23500   | 1.35700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.23100   | 2.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.73100   | 3.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.73100   | 4.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.73100   | 5.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.73100   | 6.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.33100   | 3.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.33100   | 9.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.53100   | 3.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.53100   | 5.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.53100   | 7.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.53100   | 9.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.23100   | 3.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.23100   | 9.35400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.93100   | 8.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.93100   | 10.05400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.03100   | 8.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.03100  | 10.15400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.98100   | 8.10400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.98100   | 10.10400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.83100   | 3.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.83100   | 7.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.83100   | 9.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.73100   | 7.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.73100   | 9.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.78100   | 3.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.78100   | 5.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.78100   | 9.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.68100   | 7.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.68100   | 9.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.43100   | 7.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.43100   | 9.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.38100   | 3.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.38100   | 5.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.38100   | 7.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.38100   | 9.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.48100   | 3.60400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.48100   | 5.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.48100   | 7.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.48100   | 9.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.03100   | 3.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.08100   | 2.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.18100   | 6.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.63100   | 2.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.03700   | 1.15900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.53300   | 1.65600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.03200   | 2.15500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.53100   | 2.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.03100   | 4.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.03100   | 5.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.03100   | 6.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.03100   | 7.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.78100   | 2.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 0.98800   | 1.11000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.88100   | 8.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.88100   | 10.00400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.63100   | 3.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.63100   | 5.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.63100   | 7.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.63100   | 9.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.18100   | 8.30400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.18100  | 10.30400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.58100   | 3.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.58100   | 7.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.58100   | 9.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.08100   | 9.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.23100   | 8.35400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.23100  | 10.35400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.38600   | 0.49400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.33100   | 2.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.33100   | 8.45400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.33100  | 10.45400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.43100   | 8.55400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.43100  | 10.55400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.02300   | 0.03700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.51500   | 0.62900                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.48100   | 4.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.48100   | 6.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.48100   | 8.60400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.48100  | 10.60400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.63100   | 4.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.63100   | 6.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.63100   | 8.75400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.63100  | 10.75400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.68100   | 8.80400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.68100  | 10.80400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.83100   | 4.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.83100   | 6.95400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.83100  | 10.95400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.10200   | 0.15600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.89100   | 1.01200                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.88200   | 2.00500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.88100   | 3.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.88100   | 9.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.88100  | 11.00400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.14100   | 0.21800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.98100   | 9.10400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.98100  | 11.10400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.12000   | 0.18600                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.94000   | 1.06100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.93100   | 9.05400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.93100  | 11.05400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.78100   | 6.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.78100   | 8.90400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.78100  | 10.90400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.58100   | 4.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.58100   | 6.70400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.58100  | 10.70400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.23400   | 0.32700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.13600   | 1.25800                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.13100   | 8.25400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.13100  | 10.25400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.08100   | 8.20400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.08100  | 10.20400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.01000   | 0.01500                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.28400   | 1.40700                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.28100   | 2.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.28100   | 8.40400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.28100  | 10.40400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.38100   | 4.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.38100   | 6.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.38100   | 8.50400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.38100  | 10.50400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.53100   | 4.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.53100   | 6.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.53100   | 8.65400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.53100  | 10.65400                        | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 9.03100   | 9.15400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 11.03100  | 11.15400                        | 0             |
| 01/06/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.73100   | 8.85400                         | 0             |
| 01/06/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.73100  | 10.85400                        | 0             |
| 01/06/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.49460  | 11.36940                        | 2,904         |
| 01/06/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.13900   | 0.11700                         | 0             |
| 01/06/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.15600   | 0.13300                         | 0             |
| 01/06/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.14700   | 0.12500                         | 0             |
| 01/06/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.40200   | 1.50600                         | 0             |
| 01/06/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.36100   | 1.46400                         | 0             |
| 01/06/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.44400   | 1.54800                         | 0             |
| 01/06/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.66370  | 11.53700                        | 723           |
| 01/06/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.54100   | 0.48500                         | 0             |
| 01/06/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.52800   | 0.50400                         | 50            |
| 01/06/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.77700   | 0.84800                         | 0             |
| 01/06/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.71400   | 0.81700                         | 0             |
| 01/06/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08450   | 0.08450                         | 30            |
| 01/06/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00465   | 0.00464                         | 0             |
| 01/06/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01451   | 0.01451                         | 0             |
| 01/06/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00030   | 0.00033                         | 0             |
| 01/06/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00580   | 0.00583                         | 0             |
| 01/06/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 01/06/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00015   | 0.00014                         | 0             |
| 01/06/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08590   | 0.08600                         | 0             |
| 01/06/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00580   | 0.00589                         | 0             |
| 01/06/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00280   | 0.00279                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 9.46880   | 9.46660                         | 22,702        |
| 01/06/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 25            |
| 01/06/2010 | € / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 20            |
| 01/06/2010 | € / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.23400   | 0.23600                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 1.16900   | 1.16700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 2.16900   | 2.16700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.08000   | 0.08500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.87100   | 0.86800                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 1.86900   | 1.86700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.05500   | 0.05900                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.77200   | 0.77000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 1.76900   | 1.76700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.19900   | 0.20100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.11900   | 1.11700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.11900   | 2.11700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.16600   | 0.16900                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.06900   | 1.06700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.06900   | 2.06700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.09600   | 0.10100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.92000   | 0.91800                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 1.91900   | 1.91700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.13600   | 0.14100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.02000   | 1.01700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.01900   | 2.01700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.35300   | 0.35200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 1.31900   | 1.31700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.11500   | 0.11900                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.97000   | 0.96800                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 1.96900   | 1.96700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 29            |
| 01/06/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.62700   | 0.62400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 1.61900   | 1.61700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.67500   | 0.67200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 1.66900   | 1.66700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.57900   | 0.57700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 1.56900   | 1.56700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.53200   | 0.53000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 1.51900   | 1.51700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.04600   | 0.05000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.72300   | 0.72100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 1.71900   | 1.71700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.48500   | 0.48400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 1.46900   | 1.46700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 8.03100   | 8.03300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 10.03100  | 10.03300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.11700   | 0.12400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.98400   | 0.98700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.98100   | 1.98300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.98100   | 3.98300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.98100   | 5.98300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.98100   | 7.98300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.98100   | 9.98300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.17700   | 0.18400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 1.08300   | 1.08600                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 2.08100   | 2.08300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 4.08100   | 4.08300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 6.08100   | 6.08300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 8.08100   | 8.08300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 10.08100  | 10.08300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.09700   | 0.10200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.93500   | 0.93800                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.93100   | 1.93300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.93100   | 3.93300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.93100   | 5.93300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.93100   | 7.93300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.93100   | 9.93300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.08000   | 0.08400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.88600   | 0.88900                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.88100   | 1.88300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.88100   | 3.88300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.88100   | 5.88300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.88100   | 7.88300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.88100   | 9.88300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.28600   | 0.29200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 1.23300   | 1.23500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 2.23100   | 2.23300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 4.23100   | 4.23300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 6.23100   | 6.23300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 8.23100   | 8.23300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 10.23100  | 10.23300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.21100   | 0.21800                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 1.13300   | 1.13600                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 2.13100   | 2.13300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 4.13100   | 4.13300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 6.13100   | 6.13300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 8.13100   | 8.13300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 10.13100  | 10.13300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.06500   | 0.06900                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.83700   | 0.84000                         | 271           |
| 01/06/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.83100   | 1.83300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 3.83100   | 3.83300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 5.83100   | 5.83300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 7.83100   | 7.83300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 9.83100   | 9.83300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 2.53100   | 2.53300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 2.43100   | 2.43300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 2.63100   | 2.63300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 2.68100   | 2.68300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 4.68100   | 4.68300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 6.68100   | 6.68300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 8.68100   | 8.68300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 10.68100  | 10.68300                        | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.54900   | 0.55300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 1.53200   | 1.53400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 4.53100   | 4.53300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 6.53100   | 6.53300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 8.53100   | 8.53300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 10.53100  | 10.53300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.32700   | 0.33300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 1.28200   | 1.28500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 2.28100   | 2.28300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 4.28100   | 4.28300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 6.28100   | 6.28300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 8.28100   | 8.28300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 10.28100  | 10.28300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.50200   | 0.50700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 1.48200   | 1.48400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 2.48100   | 2.48300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 4.48100   | 4.48300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 6.48100   | 6.48300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 8.48100   | 8.48300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 10.48100  | 10.48300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.45700   | 0.46200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 1.43200   | 1.43400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 4.43100   | 4.43300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 6.43100   | 6.43300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 8.43100   | 8.43300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 10.43100  | 10.43300                        | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 14 June 2010      | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 9.80   | P            | Foreign Exchange Future | 0.36900   | 0.37400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 1.33200   | 1.33400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 11.80  | P            | Foreign Exchange Future | 2.33100   | 2.33300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 13.80  | P            | Foreign Exchange Future | 4.33100   | 4.33300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 15.80  | P            | Foreign Exchange Future | 6.33100   | 6.33300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 17.80  | P            | Foreign Exchange Future | 8.33100   | 8.33300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 19.80  | P            | Foreign Exchange Future | 10.33100  | 10.33300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 8.85   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 9.85   | P            | Foreign Exchange Future | 0.41200   | 0.41800                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 10.85  | P            | Foreign Exchange Future | 1.38200   | 1.38400                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 11.85  | P            | Foreign Exchange Future | 2.38100   | 2.38300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 13.85  | P            | Foreign Exchange Future | 4.38100   | 4.38300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 6.38100   | 6.38300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 8.38100   | 8.38300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 10.38100  | 10.38300                        | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 9.50   | P            | Foreign Exchange Future | 0.14600   | 0.15200                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 10.50  | P            | Foreign Exchange Future | 1.03400   | 1.03700                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 11.50  | P            | Foreign Exchange Future | 2.03100   | 2.03300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 13.50  | P            | Foreign Exchange Future | 4.03100   | 4.03300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 15.50  | P            | Foreign Exchange Future | 6.03100   | 6.03300                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 9.15   | P            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 10.15  | P            | Foreign Exchange Future | 0.69100   | 0.69500                         | 0             |
| 01/06/2010 | € / R On 14 June 2010      | 11.15  | P            | Foreign Exchange Future | 1.68100   | 1.68400                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.62390   | 9.62080                         | 11,118        |
| 01/06/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.04700   | 0.04700                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.18100   | 0.18400                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.13200   | 0.13500                         | 2,530         |
| 01/06/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.22500   | 0.22900                         | 2,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.28300   | 0.28600                         | 750           |
| 01/06/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.51900   | 0.52000                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.19500   | 0.19900                         | 1,500         |
| 01/06/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.45900   | 0.46500                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.60100   | 0.60800                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.75700   | 0.76300                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 1.00800   | 1.01400                         | 0             |
| 01/06/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 2.08800   | 2.09100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.77080   | 9.76740                         | 2,138         |
| 01/06/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.09700   | 0.09700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.17500   | 0.17500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.34900   | 0.34900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 0.79000   | 0.78700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 1.60600   | 1.60000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.10600   | 0.10600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.09500   | 0.09400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.17000   | 0.17000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.33600   | 0.33600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 0.75900   | 0.75600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 1.55900   | 1.55400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 16.95  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 14.95  | C            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 12.95  | C            | Foreign Exchange Future | 0.06500   | 0.06400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.11300   | 0.11300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.20500   | 0.20500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.42300   | 0.42300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 0.96100   | 0.95700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.06800   | 0.06800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.12000   | 0.12000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.21900   | 0.21900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.45800   | 0.45700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.03500   | 1.03100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.11000   | 0.10900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.19900   | 0.19800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.40700   | 0.40700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.92500   | 0.92100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.79500   | 1.78900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.03600   | 0.03500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.10300   | 0.10300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.32400   | 0.32400                         | 60            |
| 01/06/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 1.84200   | 1.83700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.21200   | 0.21200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.44000   | 0.44000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.99700   | 0.99300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 1.89000   | 1.88500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 17.95  | 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 |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.18700   | 0.18600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.37700   | 0.37700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.85600   | 0.85200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.70000   | 1.69400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.08700   | 0.08600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.15600   | 0.15500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.30100   | 0.30100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.67000   | 0.66800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.42100   | 1.41600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.08000   | 0.07900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.14300   | 0.14200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.27000   | 0.27000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.59000   | 0.58900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.28700   | 1.28200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.04200   | 0.04100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 1.93800   | 1.93300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.11700   | 0.11600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.24600   | 2.24900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 4.17000   | 4.17300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 6.14200   | 6.14400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 8.13000   | 8.13500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 10.12900  | 10.13300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 4.12100   | 4.12400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 6.09200   | 6.09500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 8.08100   | 8.08500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 10.07900  | 10.08300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.06600   | 0.06500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.36900   | 0.37200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 1.04900   | 1.05300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.92200   | 1.92500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.85900   | 2.86200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.80700   | 4.80900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.78600   | 6.78900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.78000   | 8.78400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.77900  | 10.78300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.05000   | 0.04900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.29900   | 0.30100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.93000   | 0.93400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.78500   | 1.78800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.71600   | 2.71900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.65900   | 4.66200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.63700   | 6.64000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.63000   | 8.63400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.62900  | 10.63300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.02900   | 0.02700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.18500   | 0.18500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.70600   | 0.71000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.51600   | 1.51900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.21900   | 4.22200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.19100   | 6.19400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.18000   | 8.18400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.17900  | 10.18300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.12600   | 0.12600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.56900   | 0.57300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.34100   | 1.34500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.85300   | 0.85700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.43200   | 2.43600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.36500   | 4.36800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.33900   | 6.34200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.33000   | 8.33400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.32900  | 10.33300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.15400   | 0.15400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.63600   | 0.64000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.42800   | 1.43100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.33900   | 2.34200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.26800   | 4.27100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.24000   | 6.24300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.23000   | 8.23400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.22900  | 10.23300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.11400   | 0.11400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.53700   | 0.54000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.29800   | 1.30200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.19900   | 2.20300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 3.14700   | 3.15100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 5.10300   | 5.10500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 7.08400   | 7.08700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 9.08000   | 9.08400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 11.07900  | 11.08300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.14000   | 0.14000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.60200   | 0.60600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.38400   | 1.38800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.29200   | 2.29600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.24400   | 3.24700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.20100   | 5.20400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.18300   | 7.18700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 9.18000   | 9.18400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 11.17900  | 11.18300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.23800   | 0.23900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.81500   | 0.81900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.64900   | 1.65300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.57400   | 2.57700                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 4.51200   | 4.51500                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 6.48800   | 6.49100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 8.48000   | 8.48400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 10.47900  | 10.48300                        | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 2.38500   | 2.38900                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.21900   | 0.22000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.77800   | 0.78200                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.60400   | 1.60800                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 2.52600   | 2.53000                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 4.46300   | 4.46600                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 6.43800   | 6.44100                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 8.43000   | 8.43400                         | 0             |
| 01/06/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 10.42900  | 10.43300                        | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.47090   | 6.48630                         | 7,725         |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.03900   | 0.04600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 0.87100   | 0.88700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 1.87100   | 1.88600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 2.87100   | 2.88600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 3.87100   | 3.88600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.05200   | 0.06100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 0.92100   | 0.93600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 1.92100   | 1.93600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 2.92100   | 2.93600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 3.92100   | 3.93600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.06900   | 0.07900                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 0.97100   | 0.98600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 1.97100   | 1.98600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 2.97100   | 2.98600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 3.97100   | 3.98600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.02200   | 0.02700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.62200   | 0.63800                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.62100   | 1.63600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.62100   | 2.63600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.62100   | 3.63600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 0.72100   | 0.73700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 1.72100   | 1.73600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 2.72100   | 2.73600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 3.72100   | 3.73600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.57300   | 0.58800                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.57100   | 1.58600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.57100   | 2.58600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.57100   | 3.58600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.24100   | 0.25500                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.22100   | 1.23600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.22100   | 2.23600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.22100   | 3.23600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.42100   | 1.43600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.42100   | 2.43600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.42100   | 3.43600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.67200   | 0.68700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.67100   | 1.68600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.67100   | 2.68600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.67100   | 3.68600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.03000   | 0.03500                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 0.82100   | 0.83700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 1.82100   | 1.83600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 2.82100   | 2.83600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 3.82100   | 3.83600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.33100   | 0.34600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.32100   | 1.33600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.32100   | 2.33600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.32100   | 3.33600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.37800   | 0.39300                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.37100   | 1.38600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.37100   | 2.38600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.37100   | 3.38600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.47400   | 0.49000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.47100   | 1.48600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.47100   | 2.48600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.47100   | 3.48600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.52300   | 0.53900                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.52100   | 1.53600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.52100   | 2.53600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.52100   | 3.53600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.28500   | 0.30000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.27100   | 1.28600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.27100   | 2.28600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.27100   | 3.28600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.42600   | 0.44100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.58200   | 0.56800                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.57900   | 2.56400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.57900   | 4.56400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.57900   | 6.56400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.57900   | 8.56400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.73000   | 0.71600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.72900   | 2.71400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.72900   | 4.71400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.72900   | 6.71400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.72900   | 8.71400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.48400   | 0.47100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.47900   | 2.46400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.47900   | 4.46400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.47900   | 6.46400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.47900   | 8.46400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.53300   | 0.51900                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.52900   | 2.51400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.52900   | 4.51400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.52900   | 6.51400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.52900   | 8.51400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.63100   | 0.61700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.62900   | 2.61400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.62900   | 4.61400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.62900   | 6.61400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.62900   | 8.61400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.68100   | 0.66700                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.67900   | 2.66400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.67900   | 4.66400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.67900   | 6.66400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.67900   | 8.66400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.20900   | 0.19900                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 2.17900   | 2.16400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 4.17900   | 4.16400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 6.17900   | 6.16400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 8.17900   | 8.16400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.78000   | 0.76600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.77900   | 2.76400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.77900   | 4.76400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.77900   | 6.76400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.77900   | 8.76400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.34100   | 0.33000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.32900   | 2.31400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.32900   | 4.31400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.32900   | 6.31400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.32900   | 8.31400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.43600   | 0.42300                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.42900   | 2.41400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.42900   | 4.41400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.42900   | 6.41400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.42900   | 8.41400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.29500   | 0.28400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 2.27900   | 2.26400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 4.27900   | 4.26400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 6.27900   | 6.26400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 8.27900   | 8.26400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.38800   | 0.37600                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.37900   | 2.36400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.37900   | 4.36400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.37900   | 6.36400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.37900   | 8.36400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.25100   | 0.24100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 14 June 2010      | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 6.50   | P            | Foreign Exchange Future | 0.09800   | 0.09300                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 8.50   | P            | Foreign Exchange Future | 2.02900   | 2.01400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 10.50  | P            | Foreign Exchange Future | 4.02900   | 4.01400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 12.50  | P            | Foreign Exchange Future | 6.02900   | 6.01400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 14.50  | P            | Foreign Exchange Future | 8.02900   | 8.01400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.13100   | 0.12500                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 2.07900   | 2.06400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 4.07900   | 4.06400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 6.07900   | 6.06400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 8.07900   | 8.06400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.16800   | 0.16000                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 2.12900   | 2.11400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 4.12900   | 4.11400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 6.12900   | 6.11400                         | 0             |
| 01/06/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 8.12900   | 8.11400                         | 0             |
| 01/06/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.50030   | 6.51590                         | 5,557         |
| 01/06/2010 | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.10200   | 0.10600                         | 0             |
| 01/06/2010 | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.50200   | 0.49000                         | 0             |
| 01/06/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.52760   | 6.54220                         | 5,258         |
| 01/06/2010 | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.19000   | 0.19500                         | 0             |
| 01/06/2010 | AU\$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.17900   | 0.18300                         | 200           |
| 01/06/2010 | AU\$ / R On 13 December 2010  | 6.90   | P            | Foreign Exchange Future | 0.56200   | 0.55300                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AU\$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.60100   | 0.59100                         | 0             |
| 01/06/2010 | CAD/ R On 14 June 2010       |        |              | Foreign Exchange Future | 7.36600   | 7.36630                         | 75            |
| 01/06/2010 | CAD/ R On 14 June 2010       | 7.30   | C            | Foreign Exchange Future | 0.10100   | 0.09500                         | 0             |
| 01/06/2010 | CAD/ R On 14 June 2010       | 7.35   | C            | Foreign Exchange Future | 0.06900   | 0.06200                         | 0             |
| 01/06/2010 | CAD/ R On 14 June 2010       | 7.25   | C            | Foreign Exchange Future | 0.13900   | 0.13400                         | 0             |
| 01/06/2010 | CAD/ R On 14 June 2010       | 7.25   | P            | Foreign Exchange Future | 0.02300   | 0.01800                         | 0             |
| 01/06/2010 | CAD/ R On 14 June 2010       | 7.35   | P            | Foreign Exchange Future | 0.05300   | 0.04600                         | 0             |
| 01/06/2010 | CAD/ R On 14 June 2010       | 7.30   | P            | Foreign Exchange Future | 0.03500   | 0.02900                         | 0             |
| 01/06/2010 | CAD/ R On 13 September 2010  |        |              | Foreign Exchange Future | 7.47440   | 7.47430                         | 0             |
| 01/06/2010 | CAD/ R On 13 September 2010  | 7.50   | C            | Foreign Exchange Future | 0.18700   | 0.18000                         | 0             |
| 01/06/2010 | CAD/ R On 13 September 2010  | 7.50   | P            | Foreign Exchange Future | 0.21300   | 0.20600                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       |        |              | Foreign Exchange Future | 7.71300   | 7.70660                         | 232,156       |
| 02/06/2010 | \$ / R On 14 June 2010       | 8.40   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 4.15   | C            | Foreign Exchange Future | 3.56300   | 3.55700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 4.20   | C            | Foreign Exchange Future | 3.51300   | 3.50700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 7.40   | C            | Foreign Exchange Future | 0.33300   | 0.33300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 4.10   | C            | Foreign Exchange Future | 3.61300   | 3.60700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 3.70   | C            | Foreign Exchange Future | 4.01300   | 4.00700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010       | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.91300   | 3.90700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.76300   | 3.75700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.86300   | 3.85700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.81300   | 3.80700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.71300   | 3.70700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.66500   | 0.65900                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.66300   | 1.65700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.66300   | 2.65700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.66300   | 3.65700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.11300   | 4.10700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 4.06300   | 4.05700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.37700   | 0.37700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.21300   | 1.20700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.71300   | 2.70700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.21300   | 4.20700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.96300   | 0.95700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.46300   | 2.45700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.96300   | 3.95700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.17500   | 0.18000                         | 6,350         |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.14300   | 0.14900                         | 100           |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.11400   | 0.12100                         | 13,500        |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.09300   | 0.10000                         | 33            |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 1,900         |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 135           |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.96300   | 1.95700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.96300   | 2.95700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.29000   | 0.29200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.26300   | 1.25700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.26300   | 2.25700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.26300   | 3.25700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.36300   | 1.35700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.36300   | 2.35700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.36300   | 3.35700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.47000   | 0.46700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.46300   | 1.45700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.46300   | 3.45700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 140           |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.42300   | 0.42100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.41300   | 1.40700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.41300   | 2.40700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.41300   | 3.40700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 1.01300   | 1.00700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 2.01300   | 2.00700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 3.01300   | 3.00700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.24900   | 0.25200                         | 4,900         |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.21300   | 2.20700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.21300   | 3.20700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.21100   | 0.21500                         | 1,430         |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.16300   | 1.15700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.16300   | 2.15700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.16300   | 3.15700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.11300   | 1.10700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.11300   | 2.10700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.11300   | 3.10700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.06300   | 1.05700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 2.06300   | 2.05700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 3.06300   | 3.05700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.07500   | 0.08200                         | 21,795        |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.91300   | 0.90700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.91300   | 1.90700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.91300   | 2.90700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.06000   | 0.06700                         | 450           |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.86300   | 0.85700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.86300   | 1.85700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.86300   | 2.85700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.04800   | 0.05500                         | 55            |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.81300   | 0.80800                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.81300   | 1.80700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.81300   | 2.80700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.56600   | 0.56200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.56300   | 1.55700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.56300   | 2.55700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.61500   | 0.61100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.61300   | 1.60700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.61300   | 2.60700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.76400   | 0.75800                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.76300   | 1.75700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.76300   | 2.75700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.71400   | 0.70900                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.71300   | 1.70700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,795        |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.51800   | 0.51400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.51300   | 1.50700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.51300   | 2.50700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 10,000        |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.48700   | 1.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.48700   | 3.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.48700   | 5.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.28700   | 1.29400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.28700   | 4.29300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.28700   | 5.29300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.13800   | 1.14400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.23800   | 1.24400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.63700   | 3.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.63700   | 4.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.63700   | 5.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.27600   | 0.28800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.73700   | 3.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.73700   | 5.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 200           |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.40600   | 0.41700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.38700   | 1.39400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.88700   | 2.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.88700   | 3.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.88700   | 5.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 3.93700   | 3.94300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 4.93700   | 4.94300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 5.93700   | 5.94300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 2.98700   | 2.99300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 3.98700   | 3.99300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 4.98700   | 4.99300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 5.98700   | 5.99300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.78700   | 3.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.78700   | 5.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.23500   | 0.24800                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.18800   | 1.19400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.68700   | 3.69300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.68700   | 5.69300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.19700   | 0.21000                         | 430           |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.16200   | 0.17500                         | 200           |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.08800   | 1.09400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.58700   | 3.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.58700   | 4.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.58700   | 5.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.93900   | 0.94600                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.43700   | 3.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.43700   | 5.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.88900   | 0.89600                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.38700   | 3.39300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.38700   | 4.39300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.38700   | 5.39300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.04800   | 0.05800                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.84000   | 0.84700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.33700   | 3.34300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.33700   | 4.34300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.33700   | 5.34300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.03600   | 0.04500                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.79000   | 0.79700                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.98800   | 0.99500                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.78700   | 6.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.83700   | 3.84300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.83700   | 6.84300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.88700   | 6.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.03800   | 1.04500                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.74100   | 0.74800                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.01000   | 0.01400                         | 13,500        |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.59500   | 0.60300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.08700   | 5.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.58700   | 6.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.53700   | 8.54300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.63700   | 6.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.63700   | 8.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.02700   | 0.03500                         | 100           |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.73700   | 6.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.73700   | 8.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.83700   | 8.84300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.78700   | 8.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 6.98700   | 6.99300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 8.98700   | 8.99300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.03700   | 3.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.03700   | 7.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.03700   | 9.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.08700   | 3.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.28700   | 2.29300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.31800   | 0.32900                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 1.98700   | 1.99300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.08700   | 2.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.18700   | 2.19300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.38700   | 2.39300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.48700   | 2.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.58700   | 2.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.68700   | 4.69300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.68700   | 1.69300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.43700   | 4.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.36100   | 0.37200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.03700   | 2.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.13700   | 2.14300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.23700   | 2.24300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.33700   | 2.34300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.43700   | 2.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.53700   | 2.54300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.63700   | 2.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.73700   | 4.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.49900   | 0.50900                         | 6             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.68700   | 2.69300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.78700   | 2.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.88700   | 4.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.64300   | 0.65100                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.73700   | 2.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.83700   | 2.84300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 2.93700   | 2.94300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.03700   | 5.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.45200   | 0.46200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.83700   | 4.84300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.13000   | 0.14300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.73700   | 1.74300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.83700   | 1.84300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 1.93700   | 1.94300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.10100   | 0.11400                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.78700   | 1.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.88700   | 1.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.48700   | 4.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.08000   | 0.09200                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.63700   | 1.64300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.43700   | 1.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.18700   | 4.19300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.53700   | 4.54300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.06200   | 0.07300                         | 130           |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.58700   | 1.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.54700   | 0.55600                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.53700   | 3.54300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.53700   | 6.54300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.03700   | 8.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.28700   | 3.29300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.78700   | 4.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.28700   | 6.29300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.78700   | 7.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.01400   | 0.02000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.33700   | 1.34400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.53700   | 1.54300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.13700   | 4.14300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.38700   | 8.39300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 7.93700   | 7.94300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.88700   | 7.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 6,000         |
| 02/06/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.33700   | 6.34300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.33700   | 8.34300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.28700   | 8.29300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.18700   | 6.19300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.18700   | 8.19300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.78700   | 9.79300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.13700   | 6.14300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.13700   | 8.14300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.23700   | 4.24300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.23700   | 6.24300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.23700   | 8.24300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.08700   | 4.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.08700   | 6.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.08700   | 8.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.03700   | 4.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.03700   | 6.04300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 7.98700   | 7.99300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 14 June 2010      | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 14.10  | P            | Foreign Exchange Future | 6.38700   | 6.39300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 7.40   | P            | Foreign Exchange Future | 0.02000   | 0.02600                         | 100           |
| 02/06/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.08700   | 7.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.08700   | 9.09300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 8.88700   | 8.89300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.58700   | 8.59300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.48700   | 6.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.48700   | 8.49300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.43700   | 6.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.43700   | 8.44300                         | 0             |
| 02/06/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.69200   | 0.70000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.83130   | 7.82410                         | 52,192        |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 1.00000   | 0.99700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.98400   | 1.97700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.98100   | 2.97400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.98100   | 3.97400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.32900   | 0.33500                         | 3,000         |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.04600   | 1.04300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.03300   | 2.02600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.03100   | 3.02400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.03100   | 4.02400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.30800   | 0.31500                         | 509           |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.03200   | 0.03500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.28900   | 0.29600                         | 2,771         |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.95500   | 0.95200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.93400   | 1.92700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.93100   | 2.92400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.93100   | 3.92400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.27100   | 0.27800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.91000   | 0.90800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.88400   | 1.87700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.88100   | 2.87400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.88100   | 3.87400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.23900   | 0.24500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.82300   | 0.82300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.78500   | 1.77800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.78200   | 2.77400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.78100   | 3.77400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.22400   | 0.23100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.78200   | 0.78100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.73500   | 1.72800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.73200   | 2.72500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.73100   | 3.72400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.21000   | 0.21700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.74100   | 0.74100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.68500   | 1.67900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.68200   | 2.67500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.68100   | 3.67400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.62600   | 0.62800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.53700   | 1.53100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.53200   | 2.52500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.53100   | 3.52400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.18500   | 0.19200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.66300   | 0.66500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.58600   | 1.58000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.58200   | 2.57500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.58100   | 3.57400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.15400   | 0.16000                         | 585           |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.55500   | 0.55900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.43800   | 1.43200                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.43200   | 2.42500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.43100   | 3.42400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.17400   | 0.18100                         | 1,000         |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.04000   | 0.04300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.37700   | 0.38300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.14300   | 1.13900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.13300   | 2.12600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.13100   | 3.12400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.13100   | 4.12400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.35200   | 0.35800                         | 1,200         |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.09500   | 1.09100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.08300   | 2.07600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.08100   | 3.07400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.08100   | 4.07400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.25500   | 0.26100                         | 500           |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.86600   | 0.86500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.83400   | 1.82800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.83200   | 2.82400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.83100   | 3.82400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.19700   | 0.20400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.70100   | 0.70200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.63600   | 1.62900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.63200   | 2.62500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.63100   | 3.62400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.16400   | 0.17000                         | 3,000         |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.59000   | 0.59300                         | 1,500         |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.48700   | 1.48100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.48200   | 2.47500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.48100   | 3.47400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.05700   | 0.06100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.06700   | 0.07100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.12900   | 0.13500                         | 500           |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.10800   | 0.11300                         | 3,000         |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.07000   | 0.07400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.07800   | 0.08200                         | 500           |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.12100   | 0.12700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.43100   | 0.43600                         | 100           |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.40400   | 0.40900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.13700   | 0.14300                         | 500           |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.27000   | 4.27800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.26900   | 6.27600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.26900   | 8.27600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.45800   | 0.47100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.24400   | 2.25400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.22000   | 4.22800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.21900   | 6.22600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.21900   | 8.22600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.39000   | 0.40400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.14800   | 2.15800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.12000   | 4.12800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.11900   | 6.12600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.11900   | 8.12600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.35800   | 0.37200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.10100   | 2.11100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.07000   | 4.07800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.06900   | 6.07600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.06900   | 8.07600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.32700   | 0.34100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.29800   | 0.31100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.00600   | 2.01600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.97000   | 3.97900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.96900   | 5.97600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.96900   | 7.97600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.05300   | 2.06300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.02000   | 4.02800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.01900   | 6.02600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.01900   | 8.02600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.22300   | 0.23500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.80600   | 0.81900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.89000   | 0.90300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.20000   | 0.21200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.24700   | 1.25800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.33900   | 1.35000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.97700   | 0.98900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.38600   | 1.39700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.84800   | 0.86100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.52600   | 1.53700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.10900   | 0.11900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.68300   | 0.69600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.53500   | 2.54500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.52000   | 4.52700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.51900   | 6.52600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.51900   | 8.52600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.07000   | 0.07800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.56600   | 0.58000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.38900   | 2.39900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.37000   | 4.37800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.36900   | 6.37600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.36900   | 8.37600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.42400   | 0.43700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.19600   | 2.20600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.17000   | 4.17800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.16900   | 6.17600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.16900   | 8.17600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.27100   | 0.28400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.95700   | 1.96700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.92000   | 3.92900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.91900   | 5.92600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.91900   | 7.92600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.24600   | 0.25900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.90900   | 1.91900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.87100   | 3.87900                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.86900   | 5.87600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.86900   | 7.87600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.64300   | 0.65700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.12400   | 0.13500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.72300   | 0.73600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.58300   | 2.59300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.57000   | 4.57700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.56900   | 6.57600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.56900   | 8.57600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.08200   | 0.09100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.60400   | 0.61800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.43700   | 2.44700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.42000   | 4.42700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.41900   | 6.42600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.41900   | 8.42600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.09500   | 0.10400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.48600   | 2.49600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.47000   | 4.47700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.46900   | 6.47600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.46900   | 8.47600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.06000   | 0.06700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.52900   | 0.54300                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.34000   | 2.35100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.32000   | 4.32800                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.31900   | 6.32600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.31900   | 8.32600                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.05100   | 0.05700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.49300   | 0.50700                         | 0             |
| 02/06/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.29200   | 2.30200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.94130   | 7.93660                         | 9,123         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.10100   | 0.10300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 0.44000   | 0.44700                         | 1,000         |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 1.05700   | 1.05900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.99900   | 1.99500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.99300   | 2.98800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.99200   | 3.98700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.26400   | 0.27100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.03100   | 0.03200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.09700   | 0.10000                         | 300           |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 1.01600   | 1.01900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.95000   | 1.94600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.94300   | 2.93900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.94200   | 3.93700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.09400   | 0.09600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.40300   | 0.41100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.97700   | 0.97900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.90200   | 1.89800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.89300   | 2.88900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.89200   | 3.88700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.02900   | 0.02900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.09100   | 0.09300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.38600   | 0.39300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.93800   | 0.94100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.05000   | 0.05200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.18000   | 0.18500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.89100   | 4.88700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.17300   | 0.17800                         | 500           |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.13200   | 0.13600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.16100   | 0.16600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.12800   | 0.13200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.50700   | 0.51300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.48400   | 0.48900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.14600   | 1.14400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.09800   | 2.09400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.09300   | 3.08800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.09100   | 4.08700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03200   | 0.03400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.10400   | 0.10700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.46100   | 0.46700                         | 500           |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.10100   | 1.10000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.04900   | 2.04400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.04300   | 3.03800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.04200   | 4.03700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.07900   | 0.08200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.79400   | 0.79800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.65900   | 1.65600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.64400   | 2.64000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.64200   | 3.63700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.07700   | 0.07900                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.31200   | 0.31900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.76000   | 0.76500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.61100   | 1.60800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.59500   | 2.59000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.59200   | 3.58700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.85300   | 1.84900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.84400   | 2.83900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.84200   | 3.83700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.42100   | 0.42900                         | 70            |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.02800   | 0.02800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.08800   | 0.09000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.37000   | 0.37700                         | 4,400         |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.90100   | 0.90400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.80400   | 1.80000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.79400   | 2.78900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.79200   | 3.78700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.08500   | 0.08700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.35400   | 0.36100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.86400   | 0.86800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.75600   | 1.75200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.74400   | 2.73900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.74200   | 3.73700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.08200   | 0.08400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.33900   | 0.34600                         | 1,000         |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.82800   | 0.83300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.70700   | 1.70400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.69400   | 2.69000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.69200   | 3.68700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.07200   | 0.07400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.28700   | 0.29400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.69700   | 0.70200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.51600   | 1.51300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.49500   | 2.49100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.49200   | 3.48700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.07400   | 0.07700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.29900   | 0.30600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.72800   | 0.73300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.56300   | 1.56000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.54500   | 2.54000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.54200   | 3.53700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.25400   | 0.26000                         | 500           |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.07000   | 0.07200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.27500   | 0.28200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.66600   | 0.67200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.46800   | 1.46600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.44500   | 2.44100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.44200   | 3.43700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.32500   | 0.33200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.10700   | 0.11000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.01600   | 2.02300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.94200   | 3.94800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.91800   | 5.92300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.91000   | 7.91400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.68400   | 0.69500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.22500   | 0.23500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.83400   | 0.84500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.62900   | 2.63500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.58100   | 4.58600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.56400   | 6.56800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.55900   | 8.56400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.91300   | 0.92300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.18700   | 0.19600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.75800   | 0.76900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.53300   | 2.54000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.48200   | 4.48700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.46400   | 6.46900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.46000   | 8.46400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.20600   | 0.21500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.79600   | 0.80700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.58100   | 2.58700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.53100   | 4.53600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.51400   | 6.51800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.51000   | 8.51400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.13700   | 0.14600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.64800   | 0.65900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.39100   | 2.39700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.33500   | 4.34000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.31500   | 6.32000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.31000   | 8.31400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.12300   | 0.13100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.61300   | 0.62400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.34400   | 2.35000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.28600   | 4.29100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.26600   | 6.27000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.26000   | 8.26400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.11000   | 0.11700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.57900   | 0.59000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.29700   | 2.30300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.23700   | 4.24100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.21600   | 6.22000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.21000   | 8.21400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.48000   | 0.49200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.11200   | 7.11600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.16900   | 0.17800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.72100   | 0.73200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.48600   | 2.49200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.43300   | 4.43800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.41500   | 6.41900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.41000   | 8.41400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.15300   | 0.16100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.43800   | 2.44500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.38400   | 4.38900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.36500   | 6.36900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.36000   | 8.36400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.06000   | 0.06300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.42000   | 0.43000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.06300   | 2.07000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.99100   | 3.99700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.96800   | 5.97300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.96000   | 7.96400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.05500   | 0.05700                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.39300   | 0.40200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.36600   | 0.37600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.73700   | 1.74500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.42000   | 1.42900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.69100   | 1.69900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.33200   | 1.34100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.28900   | 1.29800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.15900   | 3.16500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.12400   | 5.12900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.09700   | 0.10400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.54500   | 0.55600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.25000   | 2.25600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.18800   | 4.19200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.16600   | 6.17100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.16000   | 8.16400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.08600   | 0.09200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.51200   | 0.52400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.20300   | 2.20900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.13900   | 4.14300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.11700   | 6.12100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.11000   | 8.11400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.07500   | 0.08200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.15600   | 2.16300                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.09000   | 4.09500                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.06700   | 6.07200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.06000   | 8.06400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.87300   | 0.88400                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.06600   | 0.07200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.44900   | 0.46000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.11000   | 2.11600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.04100   | 4.04600                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.01800   | 6.02200                         | 0             |
| 02/06/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.01000   | 8.01400                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 8.05230   | 8.04850                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.56700   | 0.59100                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.13400   | 0.14600                         | 30,000        |
| 02/06/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.40200   | 0.41300                         | 30,000        |
| 02/06/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.54700   | 0.56700                         | 340           |
| 02/06/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.58800   | 0.61500                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.48600   | 0.51700                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.85000   | 0.86500                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.54500   | 0.56900                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.58200   | 2.59800                         | 0             |
| 02/06/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.51500   | 0.54300                         | 0             |
| 02/06/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.16430   | 8.16240                         | 900           |
| 02/06/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.98600   | 0.99400                         | 0             |
| 02/06/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.95600   | 0.96200                         | 0             |
| 02/06/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 1.01600   | 1.02800                         | 0             |
| 02/06/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.25200   | 0.26600                         | 0             |
| 02/06/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.29200   | 0.30000                         | 0             |
| 02/06/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.27200   | 0.28200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      |        |              | Foreign Exchange Future | 11.23670  | 11.31920                        | 31,448        |
| 02/06/2010 | £ / R On 14 June 2010      | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.64800   | 0.72900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.63700   | 1.71900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 8,032         |
| 02/06/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.07000   | 0.10300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.79300   | 0.87400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.78700   | 1.86900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.28700   | 2.36900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.33700   | 2.41900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.03700   | 2.11900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.03700   | 3.11900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.18700   | 3.26900                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 2.98700   | 3.06900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.38700   | 2.46900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.58700   | 2.66900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.88700   | 2.96900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.83700   | 2.91900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.53700   | 2.61900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.48700   | 2.56900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.23700   | 2.31900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.13700   | 2.21900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.18700   | 2.26900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.08700   | 2.16900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 1.93700   | 2.01900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 1.98700   | 2.06900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.68700   | 2.76900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.05900   | 0.08800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.74400   | 0.82600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.73700   | 1.81900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.37700   | 0.45300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.83700   | 1.91900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.33700   | 3.41900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.18800   | 0.25500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.58700   | 1.66900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.08700   | 3.16900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.04200   | 0.06500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.13800   | 1.22000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.63700   | 2.71900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 02/06/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.43700   | 2.51900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00500   | 0.00900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.13500   | 0.18900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.98900   | 1.07100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.11500   | 0.16000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.94000   | 1.02200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.15700   | 0.22100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.03900   | 1.12100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.02100   | 0.03400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.46300   | 0.54200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.43700   | 1.52000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.03600   | 0.05500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.60100   | 0.68200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.05000   | 0.07500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.69600   | 0.77700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.68700   | 1.76900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.22200   | 0.29100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.00  | 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 |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.01100   | 0.01800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.29500   | 0.36900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.23700   | 1.32000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.03000   | 0.04700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.55400   | 0.63400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.53700   | 1.61900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.01800   | 0.02900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.41900   | 0.49700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.38700   | 1.47000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.08800   | 1.17100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00900   | 0.01600                         | 28            |
| 02/06/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.25700   | 0.32900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.18800   | 1.27000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.01300   | 0.02100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.33500   | 0.41100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.28700   | 1.37000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.01500   | 0.02500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.33700   | 1.42000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.02500   | 0.04000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.50900   | 0.58800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.48700   | 1.56900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.09800   | 0.13800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.89100   | 0.97200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.88700   | 1.96900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,032         |
| 02/06/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.08300   | 0.11900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.84200   | 0.92300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.24600   | 0.20000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.16300   | 3.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.16300   | 5.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.16300   | 6.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.21100   | 0.16900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.31300   | 6.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 2.01300   | 1.93200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.51300   | 3.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.51300   | 4.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.51300   | 5.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.51300   | 6.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.21300   | 2.13100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.76300   | 3.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.76300   | 4.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.76300   | 5.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.76300   | 6.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.51300   | 2.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.02200   | 0.01900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.53800   | 0.47100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.51400   | 1.43300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 4.01300   | 3.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 5.01300   | 4.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 6.01300   | 5.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 7.01300   | 6.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.67800   | 0.60600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.66400   | 1.58200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.04800   | 0.04200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.72600   | 0.65200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.71400   | 1.63200                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.21300   | 4.13100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.21300   | 5.13100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.21300   | 6.13100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.21300   | 7.13100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.07000   | 0.06000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.82200   | 0.74700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.81400   | 1.73200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.81300   | 2.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.31300   | 4.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.31300   | 5.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.31300   | 7.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.92000   | 0.84300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.91300   | 1.83200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.41300   | 5.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.41300   | 6.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.03200   | 0.02800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.63100   | 0.56000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.49300   | 0.42800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.46400   | 1.38300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.46300   | 2.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.96300   | 3.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.96300   | 4.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.96300   | 5.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.96300   | 6.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.05800   | 0.05000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.77400   | 0.69900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.76400   | 1.68200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.26300   | 7.18100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.08500   | 0.07200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.87100   | 0.79400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.36300   | 4.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.36300   | 5.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.36300   | 7.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 3.01300   | 2.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.36300   | 0.30600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.31500   | 1.23500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.31300   | 2.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.81300   | 3.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.81300   | 4.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.81300   | 5.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.81300   | 6.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.31300   | 8.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.31300  | 10.23100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.44900   | 0.38600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.41300   | 2.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.41300   | 8.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.41300  | 10.33100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.51300   | 8.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.51300  | 10.43100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.58400   | 0.51500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.56300   | 4.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.56300   | 6.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.56300   | 8.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.56300  | 10.48100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.71300   | 4.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.71300   | 6.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.71300   | 8.63100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.71300  | 10.63100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.76300   | 8.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.76300  | 10.68100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.91300   | 4.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.91300   | 6.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.91300  | 10.83100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.12000   | 0.10200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.96900   | 0.89100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.96300   | 1.88200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.96300   | 2.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.96300   | 8.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.96300  | 10.88100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.17800   | 0.14100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 9.06300   | 8.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 11.06300  | 10.98100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.14800   | 0.12000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.01800   | 0.94000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 9.01300   | 8.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 11.01300  | 10.93100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.86300   | 6.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.86300   | 8.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.86300  | 10.78100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.46300   | 9.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.56300   | 3.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.56300   | 5.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.56300   | 7.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.56300   | 9.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.11300   | 3.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.16300   | 2.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.26300   | 6.18100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.71300   | 2.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.11700   | 1.03700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.61400   | 1.53300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.11300   | 2.03200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.61300   | 2.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.11300   | 4.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.11300   | 5.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.11300   | 6.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.11300   | 7.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.86300   | 2.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.06700   | 0.98800                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.56400   | 1.48300                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.06300   | 1.98200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.56300   | 2.48100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 3.06300   | 2.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.06300   | 3.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 5.06300   | 4.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.06300   | 5.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 7.06300   | 6.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.40500   | 0.34600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.86400   | 1.78200                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.36300   | 3.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.86300   | 4.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.36300   | 6.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.86300   | 7.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.36300   | 9.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.10100   | 0.08600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.41500   | 1.33400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.91300   | 2.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.41300   | 4.33100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.91300   | 5.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.41300   | 7.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.91300   | 8.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.76300   | 2.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.04000   | 0.03400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.16600   | 1.08700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.66300   | 2.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.16300   | 4.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.66300   | 5.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.16300   | 7.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.66300   | 8.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.32200   | 0.26900                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.26500   | 1.18500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.26300   | 2.18100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.26300   | 3.18100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.26300   | 4.18100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.26300   | 5.18100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.31300   | 3.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.31300   | 9.23100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 8.01300   | 7.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 10.01300  | 9.93100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.11300   | 8.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.11300  | 10.03100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.06300   | 7.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 10.06300  | 9.98100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.91300   | 3.83100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.91300   | 7.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.91300   | 9.83100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.81300   | 7.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.81300   | 9.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.86300   | 3.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.86300   | 5.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.86300   | 9.78100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.76300   | 7.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.76300   | 9.68100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.51300   | 7.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.51300   | 9.43100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.46300   | 3.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.46300   | 5.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.46300   | 7.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.66300   | 9.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.16300   | 9.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.41300   | 3.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.41300   | 9.33100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.61300   | 3.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.61300   | 5.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.61300   | 7.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.61300   | 9.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.71300   | 5.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.71300   | 7.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.71300   | 9.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.26300   | 8.18100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.26300  | 10.18100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.66300   | 3.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.66300   | 7.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.96300   | 7.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.96300   | 9.88100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.71300   | 3.63100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.66300   | 4.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.66300   | 6.58100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.66300  | 10.58100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.28300   | 0.23400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.21600   | 1.13600                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.21300   | 8.13100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.21300  | 10.13100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.16300   | 8.08100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.16300  | 10.08100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.36500   | 1.28400                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.36300   | 2.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.36300   | 8.28100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.36300  | 10.28100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.46300   | 4.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.46300   | 6.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.46300   | 8.38100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.46300  | 10.38100                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.61300   | 4.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.61300   | 6.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.61300   | 8.53100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.61300  | 10.53100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 9.11300   | 9.03100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 11.11300  | 11.03100                        | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.81300   | 8.73100                         | 0             |
| 02/06/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.81300  | 10.73100                        | 0             |
| 02/06/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.41180  | 11.49460                        | 3,004         |
| 02/06/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.11800   | 0.13900                         | 0             |
| 02/06/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.12900   | 0.15600                         | 0             |
| 02/06/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.12300   | 0.14700                         | 0             |
| 02/06/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.46100   | 1.40200                         | 0             |
| 02/06/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.41700   | 1.36100                         | 0             |
| 02/06/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.50600   | 1.44400                         | 0             |
| 02/06/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.57520  | 11.66370                        | 723           |
| 02/06/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.48600   | 0.54100                         | 0             |
| 02/06/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.50200   | 0.52800                         | 50            |
| 02/06/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.81100   | 0.77700                         | 0             |
| 02/06/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.77700   | 0.71400                         | 0             |
| 02/06/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08360   | 0.08450                         | 30            |
| 02/06/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00383   | 0.00465                         | 0             |
| 02/06/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00018   | 0.00030                         | 0             |
| 02/06/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01361   | 0.01451                         | 0             |
| 02/06/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 02/06/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00658   | 0.00580                         | 0             |
| 02/06/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00023   | 0.00015                         | 0             |
| 02/06/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08500   | 0.08590                         | 0             |
| 02/06/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00520   | 0.00580                         | 0             |
| 02/06/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00310   | 0.00280                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 9.41090   | 9.46880                         | 23,234        |
| 02/06/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 25            |
| 02/06/2010 | € / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 20            |
| 02/06/2010 | € / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.18200   | 0.23400                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 1.11100   | 1.16900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 2.11100   | 2.16900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.05300   | 0.08000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.81300   | 0.87100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 1.81100   | 1.86900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.01000   | 0.01800                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.42800   | 0.48500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 1.41100   | 1.46900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00500   | 0.01000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.29700   | 0.35300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 1.26100   | 1.31900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.02300   | 0.03800                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.61700   | 0.67500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 1.61100   | 1.66900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.01500   | 0.02600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.52100   | 0.57900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 1.51100   | 1.56900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.01200   | 0.02100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.47400   | 0.53200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 1.46100   | 1.51900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.02800   | 0.04600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.66600   | 0.72300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 1.66100   | 1.71900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.03500   | 0.05500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.71500   | 0.77200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 1.71100   | 1.76900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.14900   | 0.19900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.06100   | 1.11900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.06100   | 2.11900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.11900   | 0.16600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.01200   | 1.06900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.01100   | 2.06900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.06500   | 0.09600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.86300   | 0.92000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 1.86100   | 1.91900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.09800   | 0.13600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.96200   | 1.02000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 1.96100   | 2.01900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.08000   | 0.11500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.91200   | 0.97000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 1.91100   | 1.96900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 29            |
| 02/06/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01900   | 0.03100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.56900   | 0.62700                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 1.56100   | 1.61900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 4.38900   | 4.33100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 6.38900   | 6.33100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 8.38900   | 8.33100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 10.38900  | 10.33100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.45800   | 0.41200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 1.43900   | 1.38200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 2.43900   | 2.38100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 4.43900   | 4.38100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 6.43900   | 6.38100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 8.43900   | 8.38100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 10.43900  | 10.38100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.16900   | 0.14600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 1.09000   | 1.03400                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 2.08900   | 2.03100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 4.08900   | 4.03100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 6.08900   | 6.03100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 8.08900   | 8.03100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 10.08900  | 10.03100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.13700   | 0.11700                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 1.04100   | 0.98400                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 2.03900   | 1.98100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 4.03900   | 3.98100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 6.03900   | 5.98100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 8.03900   | 7.98100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 10.03900  | 9.98100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.20400   | 0.17700                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 1.14000   | 1.08300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 2.13900   | 2.08100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 4.13900   | 4.08100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 6.13900   | 6.08100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 8.13900   | 8.08100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 10.13900  | 10.08100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.10800   | 0.09700                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.99100   | 0.93500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.98900   | 1.93100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.98900   | 3.93100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.98900   | 5.93100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.98900   | 7.93100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.98900   | 9.93100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.08800   | 0.08000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.94200   | 0.88600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.93900   | 1.88100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.93900   | 3.88100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.93900   | 5.88100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.93900   | 7.88100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.93900   | 9.88100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.32400   | 0.28600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 1.29000   | 1.23300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 2.28900   | 2.23100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 4.28900   | 4.23100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 10.58900  | 10.53100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.36700   | 0.32700                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 1.34000   | 1.28200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 2.33900   | 2.28100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 4.33900   | 4.28100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 6.33900   | 6.28100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 8.33900   | 8.28100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 10.33900  | 10.28100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.55100   | 0.50200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 1.53900   | 1.48200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 2.53900   | 2.48100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 4.53900   | 4.48100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 6.53900   | 6.48100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 8.53900   | 8.48100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 10.53900  | 10.48100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.50400   | 0.45700                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 1.48900   | 1.43200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 4.48900   | 4.43100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 6.48900   | 6.43100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 8.48900   | 8.43100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 10.48900  | 10.43100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.41200   | 0.36900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 1.39000   | 1.33200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 2.38900   | 2.33100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.03600   | 0.03400                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.74400   | 0.69100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 1.73900   | 1.68100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 2.73900   | 2.68100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 4.73900   | 4.68100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 6.73900   | 6.68100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 14 June 2010      | 18.15  | P            | Foreign Exchange Future | 8.73900   | 8.68100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 20.15  | P            | Foreign Exchange Future | 10.73900  | 10.68100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 9.00   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 10.00  | P            | Foreign Exchange Future | 0.59900   | 0.54900                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 11.00  | P            | Foreign Exchange Future | 1.58900   | 1.53200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 14.00  | P            | Foreign Exchange Future | 4.58900   | 4.53100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 16.00  | P            | Foreign Exchange Future | 6.58900   | 6.53100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 18.00  | P            | Foreign Exchange Future | 8.58900   | 8.53100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 6.28900   | 6.23100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 8.28900   | 8.23100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 10.28900  | 10.23100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.24200   | 0.21100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 1.19000   | 1.13300                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 11.60  | P            | Foreign Exchange Future | 2.18900   | 2.13100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 4.18900   | 4.13100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 6.18900   | 6.13100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 8.18900   | 8.13100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 10.18900  | 10.13100                        | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.07100   | 0.06500                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.89200   | 0.83700                         | 271           |
| 02/06/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.88900   | 1.83100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 3.88900   | 3.83100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 5.88900   | 5.83100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 7.88900   | 7.83100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 9.88900   | 9.83100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 2.58900   | 2.53100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 2.48900   | 2.43100                         | 0             |
| 02/06/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 2.68900   | 2.63100                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.56560   | 9.62390                         | 11,118        |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.03700   | 0.04700                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.24800   | 0.28300                         | 750           |
| 02/06/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.47000   | 0.51900                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.15600   | 0.18100                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.11200   | 0.13200                         | 2,530         |
| 02/06/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.19600   | 0.22500                         | 2,000         |
| 02/06/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.48200   | 0.45900                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.63000   | 0.60100                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.79000   | 0.75700                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 1.04600   | 1.00800                         | 0             |
| 02/06/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.20400   | 0.19500                         | 1,500         |
| 02/06/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 2.13600   | 2.08800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.70840   | 9.77080                         | 2,130         |
| 02/06/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.08500   | 0.09700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.15600   | 0.17500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.31600   | 0.34900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 1.78100   | 1.84200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 10.30  | C            | Foreign Exchange Future | 0.29200   | 0.32400                         | 60            |
| 02/06/2010 | € / R On 13 December 2010  | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.03400   | 0.04000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 9.55   | C            | Foreign Exchange Future | 0.54200   | 0.59000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 1.22600   | 1.28700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 15.85  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 13.85  | C            | Foreign Exchange Future | 0.03600   | 0.04200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 7.85   | C            | Foreign Exchange Future | 1.87700   | 1.93800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010  | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.10200   | 0.11700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.18900   | 0.21200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.40100   | 0.44000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.94200   | 0.99700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 1.82900   | 1.89000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.73800   | 0.79000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 1.54500   | 1.60600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.09300   | 0.10600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.02800   | 0.03300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.08300   | 0.09500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.15100   | 0.17000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.30400   | 0.33600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 0.70700   | 0.75900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 1.49900   | 1.55900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.05600   | 0.06500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.09900   | 0.11300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.18300   | 0.20500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.38500   | 0.42300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 0.90600   | 0.96100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.05900   | 0.06800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.10600   | 0.12000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.19600   | 0.21900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.41800   | 0.45800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 0.97900   | 1.03500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.03300   | 0.03900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.09600   | 0.11000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.17700   | 0.19900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.37000   | 0.40700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.87000   | 0.92500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.73400   | 1.79500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.09000   | 0.10300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.16600   | 0.18700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.34100   | 0.37700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.80200   | 0.85600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.63900   | 1.70000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.07600   | 0.08700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.13800   | 0.15600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.27100   | 0.30100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.62100   | 0.67000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.36100   | 1.42100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.07000   | 0.08000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.12700   | 0.14300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.24200   | 0.27000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 1.08400   | 1.04900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.96900   | 1.92200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.91200   | 2.85900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.86500   | 4.80700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.84700   | 6.78600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.84300   | 8.78000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.84200  | 10.77900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.05300   | 0.05000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.31300   | 0.29900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.96300   | 0.93000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.83000   | 1.78500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.76800   | 2.71600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.71700   | 4.65900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.69800   | 6.63700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.69300   | 8.63000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.69200  | 10.62900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.03100   | 0.02900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.19400   | 0.18500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.73300   | 0.70600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.55800   | 1.51600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.48200   | 2.43200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.42300   | 4.36500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.40000   | 6.33900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.39300   | 8.33000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.39200  | 10.32900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.16200   | 0.15400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.66200   | 0.63600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.46900   | 1.42800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.38800   | 2.33900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.32500   | 4.26800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.30100   | 6.24000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.29300   | 8.23000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.29200  | 10.22900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.12100   | 0.11400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.56000   | 0.53700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.33800   | 1.29800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.24800   | 2.19900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 3.20100   | 3.14700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 5.16100   | 5.10300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 7.14600   | 7.08400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 9.14300   | 9.08000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 11.14200  | 11.07900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.14800   | 0.14000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.62700   | 0.60200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.42500   | 1.38400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.34100   | 2.29200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.29800   | 3.24400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.26000   | 5.20100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.24500   | 7.18300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 9.24200   | 9.18000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 11.24200  | 11.17900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.04100   | 0.03800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.24900   | 0.23800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.84600   | 0.81500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.69300   | 1.64900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.62500   | 2.57400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 4.57000   | 4.51200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 6.54900   | 6.48800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 8.54300   | 8.48000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 10.54200  | 10.47900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 2.43500   | 2.38500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.23000   | 0.21900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.13400   | 0.12600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.59300   | 0.56900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.38100   | 1.34100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.29400   | 2.24600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 4.22700   | 4.17000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 6.20100   | 6.14200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 8.19300   | 8.13000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 10.19200  | 10.12900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 4.17800   | 4.12100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 6.15200   | 6.09200                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 8.14300   | 8.08100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 10.14200  | 10.07900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.06800   | 0.06600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.38400   | 0.36900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.27600   | 4.21900                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.25100   | 6.19100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.24300   | 8.18000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.24200  | 10.17900                        | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.88400   | 0.85300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.80800   | 0.77800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.64800   | 1.60400                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 2.57700   | 2.52600                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 4.52100   | 4.46300                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 6.49900   | 6.43800                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 8.49300   | 8.43000                         | 0             |
| 02/06/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 10.49200  | 10.42900                        | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.41450   | 6.47090                         | 7,725         |
| 02/06/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.02300   | 0.03900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 0.81500   | 0.87100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 1.81500   | 1.87100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 2.81500   | 2.87100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 3.81500   | 3.87100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.03100   | 0.05200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 0.86500   | 0.92100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 1.86500   | 1.92100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.18800   | 0.24100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.16500   | 1.22100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.16500   | 2.22100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.16500   | 3.22100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.23100   | 0.28500                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.21500   | 1.27100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.21500   | 2.27100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.21500   | 3.27100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.37000   | 0.42600                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.36500   | 1.42100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.36500   | 2.42100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.36500   | 3.42100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.26500   | 2.32100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.26500   | 3.32100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.32200   | 0.37800                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.31500   | 1.37100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.31500   | 2.37100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.31500   | 3.37100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.41800   | 0.47400                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.41500   | 1.47100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.41500   | 2.47100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.41500   | 3.47100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.46700   | 0.52300                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.46500   | 1.52100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.46500   | 2.52100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.46500   | 3.52100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 2.86500   | 2.92100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 3.86500   | 3.92100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.04300   | 0.06900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 0.91500   | 0.97100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 1.91500   | 1.97100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 2.91500   | 2.97100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 3.91500   | 3.97100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.01200   | 0.02200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.00500   | 0.00900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.56600   | 0.62200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.56500   | 1.62100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.56500   | 2.62100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.56500   | 3.62100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.00900   | 0.01600                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 0.66500   | 0.72100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 1.66500   | 1.72100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 2.66500   | 2.72100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 3.66500   | 3.72100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.51600   | 0.57300                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.51500   | 1.57100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.51500   | 2.57100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.51500   | 3.57100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.00600   | 0.01200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.61500   | 0.67200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.61500   | 1.67100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.61500   | 2.67100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.61500   | 3.67100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.01600   | 0.03000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 0.76500   | 0.82100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 1.76500   | 1.82100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 2.76500   | 2.82100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 3.76500   | 3.82100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.27600   | 0.33100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.26500   | 1.32100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.73700   | 0.68100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.73600   | 2.67900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.73600   | 4.67900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.73600   | 6.67900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.73600   | 8.67900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.25200   | 0.20900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 2.23600   | 2.17900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 4.23600   | 4.17900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 6.23600   | 6.17900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 8.23600   | 8.17900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.39200   | 0.34100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.38600   | 2.32900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.38600   | 4.32900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.38600   | 6.32900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.38600   | 8.32900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.48900   | 0.43600                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.48600   | 2.42900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.48600   | 4.42900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.48600   | 6.42900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.48600   | 8.42900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.34500   | 0.29500                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 2.33600   | 2.27900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 4.33600   | 4.27900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 6.33600   | 6.27900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 8.33600   | 8.27900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.44100   | 0.38800                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.43600   | 2.37900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.43600   | 4.37900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.43600   | 6.37900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.43600   | 8.37900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.29800   | 0.25100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.12900   | 0.09800                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 2.08600   | 2.02900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 4.08600   | 4.02900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 6.08600   | 6.02900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 8.08600   | 8.02900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.78600   | 4.72900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.78600   | 6.72900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.78600   | 8.72900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.53800   | 0.48400                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.53600   | 2.47900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.53600   | 4.47900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.53600   | 6.47900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.53600   | 8.47900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.58800   | 0.53300                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.58600   | 2.52900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.58600   | 4.52900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.58600   | 6.52900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.58600   | 8.52900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.68700   | 0.63100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.68600   | 2.62900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.68600   | 4.62900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.68600   | 6.62900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.68600   | 8.62900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.83600   | 8.77900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.63700   | 0.58200                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.63600   | 2.57900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.63600   | 4.57900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.63600   | 6.57900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 14 June 2010      | 15.05  | P            | Foreign Exchange Future | 8.63600   | 8.57900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 3.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 7.20   | P            | Foreign Exchange Future | 0.78700   | 0.73000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 9.20   | P            | Foreign Exchange Future | 2.78600   | 2.72900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 3.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 6.25   | P            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 7.25   | P            | Foreign Exchange Future | 0.83600   | 0.78000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 9.25   | P            | Foreign Exchange Future | 2.83600   | 2.77900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 11.25  | P            | Foreign Exchange Future | 4.83600   | 4.77900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 13.25  | P            | Foreign Exchange Future | 6.83600   | 6.77900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.16700   | 0.13100                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 2.13600   | 2.07900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 4.13600   | 4.07900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 6.13600   | 6.07900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 8.13600   | 8.07900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.20900   | 0.16800                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 2.18600   | 2.12900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 4.18600   | 4.12900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 6.18600   | 6.12900                         | 0             |
| 02/06/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 8.18600   | 8.12900                         | 0             |
| 02/06/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.44380   | 6.50030                         | 5,557         |
| 02/06/2010 | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.08700   | 0.10200                         | 0             |
| 02/06/2010 | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.54300   | 0.50200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | AU\$ / R On 13 December 2010 |        |              | Foreign Exchange Future | 6.46900   | 6.52760                         | 5,268         |
| 02/06/2010 | AU\$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.17500   | 0.19000                         | 0             |
| 02/06/2010 | AU\$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 0.16400   | 0.17900                         | 200           |
| 02/06/2010 | AU\$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.60600   | 0.56200                         | 0             |
| 02/06/2010 | AU\$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.64500   | 0.60100                         | 0             |
| 02/06/2010 | CAD/ R On 14 June 2010       |        |              | Foreign Exchange Future | 7.38340   | 7.36600                         | 75            |
| 02/06/2010 | CAD/ R On 14 June 2010       | 7.30   | C            | Foreign Exchange Future | 0.11000   | 0.10100                         | 0             |
| 02/06/2010 | CAD/ R On 14 June 2010       | 7.35   | C            | Foreign Exchange Future | 0.07500   | 0.06900                         | 0             |
| 02/06/2010 | CAD/ R On 14 June 2010       | 7.25   | C            | Foreign Exchange Future | 0.15000   | 0.13900                         | 0             |
| 02/06/2010 | CAD/ R On 14 June 2010       | 7.25   | P            | Foreign Exchange Future | 0.01700   | 0.02300                         | 0             |
| 02/06/2010 | CAD/ R On 14 June 2010       | 7.35   | P            | Foreign Exchange Future | 0.04200   | 0.05300                         | 0             |
| 02/06/2010 | CAD/ R On 14 June 2010       | 7.30   | P            | Foreign Exchange Future | 0.02700   | 0.03500                         | 0             |
| 02/06/2010 | CAD/ R On 13 September 2010  |        |              | Foreign Exchange Future | 7.49290   | 7.47440                         | 0             |
| 02/06/2010 | CAD/ R On 13 September 2010  | 7.50   | C            | Foreign Exchange Future | 0.18900   | 0.18700                         | 0             |
| 02/06/2010 | CAD/ R On 13 September 2010  | 7.50   | P            | Foreign Exchange Future | 0.19600   | 0.21300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       |        |              | Foreign Exchange Future | 7.65270   | 7.71300                         | 226,399       |
| 03/06/2010 | \$ / R On 14 June 2010       | 8.40   | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 4.15   | C            | Foreign Exchange Future | 3.50300   | 3.56300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 4.20   | C            | Foreign Exchange Future | 3.45300   | 3.51300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010       | 5.75   | C            | Foreign Exchange Future | 1.90300   | 1.96300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.90300   | 2.96300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.23400   | 0.29000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.20300   | 1.26300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.20300   | 2.26300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.20300   | 3.26300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.30300   | 1.36300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.30300   | 2.36300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.30300   | 3.36300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.41000   | 0.47000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.40300   | 1.46300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.40300   | 3.46300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 140           |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.36400   | 0.42300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.35300   | 1.41300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.35300   | 2.41300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.35300   | 3.41300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.70   | 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 |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.95300   | 1.01300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.95300   | 2.01300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.95300   | 3.01300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.19500   | 0.24900                         | 4,900         |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.15300   | 2.21300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.15300   | 3.21300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.15900   | 0.21100                         | 1,430         |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.10300   | 1.16300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.10300   | 2.16300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.10300   | 3.16300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.05300   | 1.11300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.05300   | 2.11300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.05300   | 3.11300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.00300   | 1.06300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 2.00300   | 2.06300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 3.00300   | 3.06300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.04800   | 0.07500                         | 21,795        |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.85300   | 0.91300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.85300   | 1.91300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.85300   | 2.91300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.03800   | 0.06000                         | 450           |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.80300   | 0.86300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.80300   | 1.86300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.80300   | 2.86300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.02900   | 0.04800                         | 55            |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.75300   | 0.81300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.75300   | 1.81300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.75300   | 2.81300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.50600   | 0.56600                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.50300   | 1.56300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.50300   | 2.56300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.01100   | 0.01900                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.55500   | 0.61500                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.55300   | 1.61300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.55300   | 2.61300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.02300   | 0.03900                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.70300   | 0.76400                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.70300   | 1.76300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.70300   | 2.76300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.65400   | 0.71400                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.65300   | 1.71300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,795        |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.45800   | 0.51800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.45300   | 1.51300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.45300   | 2.51300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.31800   | 0.37700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.15300   | 1.21300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.65300   | 2.71300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.15300   | 4.21300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.00500   | 0.01000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.90300   | 0.96300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.40300   | 2.46300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.90300   | 3.96300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.12700   | 0.17500                         | 6,350         |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.09900   | 0.14300                         | 100           |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.07800   | 0.11400                         | 13,500        |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.06200   | 0.09300                         | 33            |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.01500                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 1,900         |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.00600   | 0.01200                         | 135           |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.01400   | 0.02400                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.01800   | 0.03100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.95300   | 4.01300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.85300   | 3.91300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.70300   | 3.76300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.80300   | 3.86300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.75300   | 3.81300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.65300   | 3.71300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.27500   | 0.33300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 4.00300   | 4.06300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.55300   | 3.61300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.60400   | 0.66500                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.60300   | 1.66300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.60300   | 2.66300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.60300   | 3.66300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.05300   | 4.11300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 7.99700   | 7.93700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.94700   | 7.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 6,000         |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.39700   | 6.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.44700   | 6.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.44700   | 8.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 100           |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.39700   | 8.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.34700   | 8.28700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.24700   | 6.18700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.24700   | 8.18700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.84700   | 9.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.19700   | 6.13700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.19700   | 8.13700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.29700   | 4.23700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.29700   | 6.23700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.29700   | 8.23700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.14700   | 4.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.14700   | 6.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.14700   | 8.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.09700   | 4.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.09700   | 6.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.04700   | 7.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.34700   | 2.28700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.36500   | 0.31800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.04700   | 1.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.14700   | 2.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.24700   | 2.18700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.44700   | 2.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.54700   | 2.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.64700   | 2.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.74700   | 4.68700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.74700   | 1.68700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.49700   | 4.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.41100   | 0.36100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.09700   | 2.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.19700   | 2.13700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.29700   | 2.23700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.39700   | 2.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.49700   | 2.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.59700   | 2.53700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.69700   | 2.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.79700   | 4.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.55300   | 0.49900                         | 6             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.74700   | 2.68700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.84700   | 2.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.94700   | 4.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.70000   | 0.64300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.79700   | 2.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.89700   | 2.83700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 2.99700   | 2.93700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.09700   | 5.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.50500   | 0.45200                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.89700   | 4.83700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.15900   | 0.13000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.79700   | 1.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.89700   | 1.83700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 1.99700   | 1.93700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.12500   | 0.10100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.84700   | 1.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.94700   | 1.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.54700   | 4.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.09600   | 0.08000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.69700   | 1.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.49700   | 1.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.24700   | 4.18700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.59700   | 4.53700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.07400   | 0.06200                         | 130           |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.64700   | 1.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.60200   | 0.54700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.59700   | 3.53700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.59700   | 6.53700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.09700   | 8.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.34700   | 3.28700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.84700   | 4.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.34700   | 6.28700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.84700   | 7.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.39700   | 1.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.59700   | 1.53700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.19700   | 4.13700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 10,000        |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.54700   | 1.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.54700   | 3.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.54700   | 5.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.34700   | 1.28700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.34700   | 4.28700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.34700   | 5.28700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.19700   | 1.13800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.29700   | 1.23800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.69700   | 3.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.69700   | 4.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.69700   | 5.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.32000   | 0.27600                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.79700   | 3.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.79700   | 5.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 200           |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.45800   | 0.40600                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.44700   | 1.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.94700   | 2.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.94700   | 3.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.94700   | 5.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 3.99700   | 3.93700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 4.99700   | 4.93700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 5.99700   | 5.93700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.04700   | 2.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.04700   | 3.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.04700   | 4.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.04700   | 5.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.84700   | 3.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.84700   | 5.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.27600   | 0.23500                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.24700   | 1.18800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.74700   | 3.68700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.74700   | 5.68700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.23500   | 0.19700                         | 430           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.19500   | 0.16200                         | 200           |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.14700   | 1.08800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.64700   | 3.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.64700   | 4.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.64700   | 5.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.99800   | 0.93900                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.49700   | 3.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.49700   | 5.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.94800   | 0.88900                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.44700   | 3.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.44700   | 4.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.44700   | 5.38700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.05600   | 0.04800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.89800   | 0.84000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.39700   | 3.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.39700   | 4.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.39700   | 5.33700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.04200   | 0.03600                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.84900   | 0.79000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.04800   | 0.98800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.84700   | 6.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.89700   | 3.83700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.89700   | 6.83700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.94700   | 6.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.09800   | 1.03800                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.79900   | 0.74100                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 13,500        |
| 03/06/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.65100   | 0.59500                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.14700   | 5.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.64700   | 6.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.59700   | 8.53700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.69700   | 6.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.69700   | 8.63700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.03100   | 0.02700                         | 100           |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.79700   | 6.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.79700   | 8.73700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.89700   | 8.83700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.84700   | 8.78700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.04700   | 6.98700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.04700   | 8.98700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.09700   | 3.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.09700   | 7.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.09700   | 9.03700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.14700   | 3.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.14700   | 7.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.14700   | 9.08700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 8.94700   | 8.88700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.64700   | 8.58700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.54700   | 6.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.54700   | 8.48700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.49700   | 6.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.49700   | 8.43700                         | 0             |
| 03/06/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.74900   | 0.69200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.76910   | 7.83130                         | 52,811        |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.94000   | 1.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.92100   | 1.98400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.91900   | 2.98100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.91900   | 3.98100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.03100   | 0.03700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.29100   | 0.32900                         | 2,000         |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.98600   | 1.04600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.97100   | 2.03300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.96900   | 3.03100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.96900   | 4.03100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.27300   | 0.30800                         | 509           |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.25500   | 0.28900                         | 2,771         |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.89500   | 0.95500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.87100   | 1.93400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.86900   | 2.93100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.86900   | 3.93100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.23900   | 0.27100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.85100   | 0.91000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.82200   | 1.88400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.81900   | 2.88100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.81900   | 3.88100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.20900   | 0.23900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.76600   | 0.82300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.72200   | 1.78500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.71900   | 2.78200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.71900   | 3.78100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.19600   | 0.22400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.72500   | 0.78200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.67300   | 1.73500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.66900   | 2.73200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.66900   | 3.73100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.18400   | 0.21000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.68500   | 0.74100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.62300   | 1.68500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.61900   | 2.68200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.61900   | 3.68100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.57300   | 0.62600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.47400   | 1.53700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.47000   | 2.53200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.46900   | 3.53100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.16200   | 0.18500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.60900   | 0.66300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.52400   | 1.58600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.52000   | 2.58200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.51900   | 3.58100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.40  | 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 |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.13400   | 0.15400                         | 585           |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.50500   | 0.55500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.37500   | 1.43800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.37000   | 2.43200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.36900   | 3.43100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.15200   | 0.17400                         | 1,000         |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.33500   | 0.37700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.08100   | 1.14300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.07100   | 2.13300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.06900   | 3.13100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.06900   | 4.13100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.03400   | 0.03800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.31100   | 0.35200                         | 1,200         |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.03200   | 1.09500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.02100   | 2.08300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.01900   | 3.08100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.01900   | 4.08100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.22400   | 0.25500                         | 500           |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.80800   | 0.86600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.77200   | 1.83400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.76900   | 2.83200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.76900   | 3.83100                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.17200   | 0.19700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.64600   | 0.70100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.57300   | 1.63600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.56900   | 2.63200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.56900   | 3.63100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.14300   | 0.16400                         | 3,000         |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.53800   | 0.59000                         | 1,500         |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.42500   | 1.48700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.42000   | 2.48200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.41900   | 3.48100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.05800   | 0.06700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.11200   | 0.12900                         | 500           |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.09400   | 0.10800                         | 3,000         |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.06100   | 0.07000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.06800   | 0.07800                         | 500           |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.10500   | 0.12100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.38600   | 0.43100                         | 100           |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.36000   | 0.40400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.11900   | 0.13700                         | 500           |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.24100   | 0.22300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.85000   | 0.80600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.93600   | 0.89000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.21700   | 0.20000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.29900   | 1.24700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.39200   | 1.33900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.02500   | 0.97700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.43900   | 1.38600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.89300   | 0.84800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.58100   | 1.52600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.11900   | 0.10900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.72400   | 0.68300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.59400   | 2.53500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.58200   | 4.52000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.58100   | 6.51900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.58100   | 8.51900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.07700   | 0.07000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.60300   | 0.56600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.44800   | 2.38900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.43200   | 4.37000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.43100   | 6.36900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.43100   | 8.36900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.03900   | 0.03500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.45500   | 0.42400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.25400   | 2.19600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.23200   | 4.17000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.23100   | 6.16900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.23100   | 8.16900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.29200   | 0.27100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.01500   | 1.95700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.98200   | 3.92000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.98100   | 5.91900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.98100   | 7.91900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.26600   | 0.24600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.96600   | 1.90900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.93200   | 3.87100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.93100   | 5.86900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.93100   | 7.86900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.68300   | 0.64300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.13600   | 0.12400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.76500   | 0.72300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.64300   | 2.58300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.63200   | 4.57000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.63100   | 6.56900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.63100   | 8.56900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.09000   | 0.08200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.64300   | 0.60400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.49600   | 2.43700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.48200   | 4.42000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.48100   | 6.41900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.48100   | 8.41900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.10400   | 0.09500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.54500   | 2.48600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.53200   | 4.47000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.53100   | 6.46900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.53100   | 8.46900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.06600   | 0.06000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.56500   | 0.52900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.39900   | 2.34000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.38200   | 4.32000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.38100   | 6.31900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.38100   | 8.31900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.05600   | 0.05100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.52700   | 0.49300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.35100   | 2.29200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.33200   | 4.27000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.33100   | 6.26900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.33100   | 8.26900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.04700   | 0.04200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.49000   | 0.45800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.30200   | 2.24400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.28200   | 4.22000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.28100   | 6.21900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.28100   | 8.21900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.03200   | 0.02900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.42000   | 0.39000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.20600   | 2.14800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.18200   | 4.12000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.18100   | 6.11900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.18100   | 8.11900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.38600   | 0.35800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.15800   | 2.10100                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.13200   | 4.07000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.13100   | 6.06900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.13100   | 8.06900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.35400   | 0.32700                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.32200   | 0.29800                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.06200   | 2.00600                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.03200   | 3.97000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.03100   | 5.96900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.03100   | 7.96900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.11000   | 2.05300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.08200   | 4.02000                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.08100   | 6.01900                         | 0             |
| 03/06/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.08100   | 8.01900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.87970   | 7.94130                         | 9,237         |
| 03/06/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.09000   | 0.10100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.40100   | 0.44000                         | 1,000         |
| 03/06/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.99900   | 1.05700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.93800   | 1.99900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.93100   | 2.99300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.93000   | 3.99200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.23800   | 0.26400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.08700   | 0.09700                         | 300           |
| 03/06/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.95900   | 1.01600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.88900   | 1.95000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.88100   | 2.94300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.88000   | 3.94200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 14.05  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 10.05  | C            | Foreign Exchange Future | 0.08400   | 0.09400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 8.05   | C            | Foreign Exchange Future | 0.36700   | 0.40300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 7.05   | C            | Foreign Exchange Future | 0.92000   | 0.97700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 6.05   | C            | Foreign Exchange Future | 1.84000   | 1.90200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 5.05   | C            | Foreign Exchange Future | 2.83200   | 2.89300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 4.05   | C            | Foreign Exchange Future | 3.83000   | 3.89200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 14.10  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010  | 12.10  | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.08100   | 0.09100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.35100   | 0.38600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.88200   | 0.93800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.79100   | 1.85300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.78200   | 2.84400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.78000   | 3.84200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.38300   | 0.42100                         | 1,570         |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.07800   | 0.08800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.33500   | 0.37000                         | 4,400         |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.84500   | 0.90100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.74300   | 1.80400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.73200   | 2.79400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.73000   | 3.79200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.07600   | 0.08500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.32100   | 0.35400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.80900   | 0.86400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.69400   | 1.75600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.68200   | 2.74400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.68000   | 3.74200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.07300   | 0.08200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.30700   | 0.33900                         | 1,000         |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.77400   | 0.82800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.64600   | 1.70700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.63200   | 2.69400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.63000   | 3.69200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.06400   | 0.07200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.25900   | 0.28700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.64500   | 0.69700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.45400   | 1.51600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.43300   | 2.49500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.43000   | 3.49200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.06600   | 0.07400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.27000   | 0.29900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.67600   | 0.72800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.50100   | 1.56300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.48300   | 2.54500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.48000   | 3.54200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.22900   | 0.25400                         | 1,000         |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.06200   | 0.07000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.24800   | 0.27500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.61600   | 0.66600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.40600   | 1.46800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.38400   | 2.44500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.38000   | 3.44200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.29400   | 0.32500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.09700   | 0.10700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.43900   | 0.48400                         | 10            |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.08100   | 1.14600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.03700   | 2.09800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.03100   | 3.09300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.03000   | 4.09100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.09300   | 0.10400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.42000   | 0.46100                         | 500           |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.03900   | 1.10100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.98700   | 2.04900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.98100   | 3.04300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.98000   | 4.04200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.07100   | 0.07900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.74000   | 0.79400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.59700   | 1.65900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.15600   | 0.17300                         | 500           |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.11900   | 0.13200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.14500   | 0.16100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.11600   | 0.12800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.46100   | 0.50700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.58300   | 2.64400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.58000   | 3.64200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.06800   | 0.07700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.28200   | 0.31200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.70700   | 0.76000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.54900   | 1.61100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.53300   | 2.59500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.53000   | 3.59200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.16200   | 0.18000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.83000   | 4.89100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.37600   | 1.33200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.33200   | 1.28900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.21500   | 3.15900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.18200   | 5.12400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.17200   | 7.11200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.17700   | 0.16900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.75200   | 0.72100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.53800   | 2.48600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.49000   | 4.43300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.47400   | 6.41500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.47000   | 8.41000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.38100   | 0.36600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.78600   | 1.73700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.46500   | 1.42000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.73900   | 1.69100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.16000   | 0.15300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.49100   | 2.43800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.44100   | 4.38400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.42400   | 6.36500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.42000   | 8.36000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.05900   | 0.06000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.44000   | 0.42000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.11300   | 2.06300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.04800   | 3.99100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.02700   | 5.96800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.02100   | 7.96000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.40900   | 0.39300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.06700   | 2.01600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.99900   | 3.94200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.97700   | 5.91800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.97100   | 7.91000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.71400   | 0.68400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.23600   | 0.22500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.86800   | 0.83400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.68200   | 2.62900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.63800   | 4.58100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.62300   | 6.56400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.62000   | 8.55900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.94900   | 0.91300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.19600   | 0.18700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.79000   | 0.75800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.58600   | 2.53300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.53900   | 4.48200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.52400   | 6.46400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.52000   | 8.46000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.21500   | 0.20600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.82900   | 0.79600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.63400   | 2.58100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.58900   | 4.53100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.57400   | 6.51400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.57000   | 8.51000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.14400   | 0.13700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.67700   | 0.64800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.44300   | 2.39100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.39200   | 4.33500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.37400   | 6.31500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.37000   | 8.31000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.12900   | 0.12300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.64100   | 0.61300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.39600   | 2.34400                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.34300   | 4.28600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.32500   | 6.26600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.32100   | 8.26000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.11500   | 0.11000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.60500   | 0.57900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.34800   | 2.29700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.29300   | 4.23700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.27500   | 6.21600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.27100   | 8.21000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.50300   | 0.48000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.10200   | 0.09700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.57100   | 0.54500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.30100   | 2.25000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.24400   | 4.18800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.22500   | 6.16600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.22100   | 8.16000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.09000   | 0.08600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.53700   | 0.51200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.25400   | 2.20300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.19500   | 4.13900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.17600   | 6.11700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.17100   | 8.11000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.07900   | 0.07500                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.20700   | 2.15600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.14600   | 4.09000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.12600   | 6.06700                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.12100   | 8.06000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.90800   | 0.87300                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.06900   | 0.06600                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.47100   | 0.44900                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.16000   | 2.11000                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.09700   | 4.04100                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.07600   | 6.01800                         | 0             |
| 03/06/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.07100   | 8.01000                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.98920   | 8.05230                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.52200   | 0.56700                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.50400   | 0.54700                         | 340           |
| 03/06/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.54200   | 0.58800                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.36900   | 0.40200                         | 30,000        |
| 03/06/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.12200   | 0.13400                         | 30,000        |
| 03/06/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.63300   | 2.58200                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.50300   | 0.48600                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.88000   | 0.85000                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.56500   | 0.54500                         | 0             |
| 03/06/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.53300   | 0.51500                         | 0             |
| 03/06/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.09870   | 8.16430                         | 900           |
| 03/06/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.92800   | 0.98600                         | 0             |
| 03/06/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.89900   | 0.95600                         | 0             |
| 03/06/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 0.95800   | 1.01600                         | 0             |
| 03/06/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.25900   | 0.25200                         | 0             |
| 03/06/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.30000   | 0.29200                         | 0             |
| 03/06/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.27900   | 0.27200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      |        |              | Foreign Exchange Future | 11.19040  | 11.23670                        | 31,598        |
| 03/06/2010 | £ / R On 14 June 2010      | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.60000   | 0.64800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.59000   | 1.63700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 8,032         |
| 03/06/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.04400   | 0.07000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.74500   | 0.79300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.74000   | 1.78700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.09500   | 0.13500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.94200   | 0.98900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.07800   | 0.11500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.89300   | 0.94000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.11400   | 0.15700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.99200   | 1.03900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.24000   | 2.28700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 1.89000   | 1.93700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 1.94000   | 1.98700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.64000   | 2.68700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 1.99000   | 2.03700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 2.99000   | 3.03700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.14000   | 3.18700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 2.94000   | 2.98700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.34000   | 2.38700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.54000   | 2.58700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.84000   | 2.88700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.79000   | 2.83700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.29000   | 2.33700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.14300   | 0.18800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.54000   | 1.58700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.04000   | 3.08700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.02400   | 0.04200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.09100   | 1.13800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.59000   | 2.63700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 03/06/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 03/06/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.39000   | 2.43700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.49000   | 2.53700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.44000   | 2.48700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.19000   | 2.23700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.09000   | 2.13700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.14000   | 2.18700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.04000   | 2.08700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.01100   | 0.02100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.41400   | 0.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.39100   | 1.43700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.02000   | 0.03600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.55200   | 0.60100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.02900   | 0.05000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.64800   | 0.69600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.64000   | 1.68700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.17500   | 0.22200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00500   | 0.01100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.24600   | 0.29500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.19100   | 1.23700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.01600   | 0.03000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.50500   | 0.55400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.49000   | 1.53700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00900   | 0.01800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.37000   | 0.41900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.34100   | 1.38700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.04200   | 1.08800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00500   | 0.00900                         | 28            |
| 03/06/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.20900   | 0.25700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.14100   | 1.18800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00600   | 0.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.28600   | 0.33500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.24100   | 1.28700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00800   | 0.01500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.29100   | 1.33700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.01400   | 0.02500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.45900   | 0.50900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.44100   | 1.48700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.06500   | 0.09800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.84300   | 0.89100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.84000   | 1.88700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,032         |
| 03/06/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.05300   | 0.08300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.79400   | 0.84200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.03600   | 0.05900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.69600   | 0.74400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.69000   | 1.73700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.32700   | 0.37700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.79000   | 1.83700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.29000   | 3.33700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.81000  | 10.76300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.96000   | 4.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.96000   | 6.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.96000  | 10.91300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.12400   | 0.12000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 1.01300   | 0.96900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 2.01000   | 1.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 3.01000   | 2.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 9.01000   | 8.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 11.01000  | 10.96300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.18800   | 0.17800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 9.11000   | 9.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 11.11000  | 11.06300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.15500   | 0.14800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.06200   | 1.01800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 9.06000   | 9.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 11.06000  | 11.01300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.91000   | 6.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.91000   | 8.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.91000  | 10.86300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.71000   | 4.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.71000   | 6.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.71000  | 10.66300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.30400   | 0.28300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.26100   | 1.21600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.26000   | 8.21300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.26000  | 10.21300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.21000   | 8.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.21000  | 10.16300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.41100   | 1.36500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.41000   | 2.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.41000   | 8.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.41000  | 10.36300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.51000   | 4.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.51000   | 6.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.51000   | 8.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.51000  | 10.46300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.66000   | 4.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.66000   | 6.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.66000   | 8.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.66000  | 10.61300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.35  | P            | Foreign Exchange Future | 9.16000   | 9.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.35  | P            | Foreign Exchange Future | 11.16000  | 11.11300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.05  | P            | Foreign Exchange Future | 8.86000   | 8.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 22.05  | P            | Foreign Exchange Future | 10.86000  | 10.81300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.96000   | 2.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.46000   | 4.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.96000   | 5.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.46000   | 7.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.96000   | 8.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.81000   | 2.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.21100   | 1.16600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.71000   | 2.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.21000   | 4.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.71000   | 5.66300                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.21000   | 7.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.71000   | 8.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.34600   | 0.32200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.31100   | 1.26500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.31000   | 2.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.31000   | 3.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.31000   | 4.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.31000   | 5.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.26300   | 0.24600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.21000   | 3.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.21000   | 5.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.21000   | 6.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.22500   | 0.21100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.36000   | 6.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 2.06000   | 2.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.56000   | 3.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.56000   | 4.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.56000   | 5.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.56000   | 6.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.26000   | 2.21300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.81000   | 3.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.81000   | 4.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.81000   | 5.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.81000   | 6.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.56000   | 2.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.57400   | 0.53800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.56100   | 1.51400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 4.06000   | 4.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 5.06000   | 5.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 6.06000   | 6.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 7.06000   | 7.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.71800   | 0.67800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.71000   | 1.66400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.04600   | 0.04800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.76600   | 0.72600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.76000   | 1.71400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.26000   | 4.21300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.26000   | 5.21300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.26000   | 6.21300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.26000   | 7.21300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.06900   | 0.07000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.86500   | 0.82200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.86000   | 1.81400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.86000   | 2.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.36000   | 4.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.36000   | 5.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.36000   | 7.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.96300   | 0.92000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.96000   | 1.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.46000   | 5.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.46000   | 6.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.66900   | 0.63100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.52600   | 0.49300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.51100   | 1.46400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.51000   | 2.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 4.01000   | 3.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 5.01000   | 4.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 6.01000   | 5.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 7.01000   | 6.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.81500   | 0.77400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.81000   | 1.76400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.31000   | 7.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.08500   | 0.08500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.91400   | 0.87100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.41000   | 4.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.41000   | 5.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.41000   | 7.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 3.06000   | 3.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.38900   | 0.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.36100   | 1.31500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.36000   | 2.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.86000   | 3.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.86000   | 4.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.86000   | 5.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.86000   | 6.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.36000   | 8.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.36000  | 10.31300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.48000   | 0.44900                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.46000   | 2.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.46000   | 8.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.46000  | 10.41300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.56000   | 8.51300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.56000  | 10.51300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.62100   | 0.58400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.61000   | 4.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.61000   | 6.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.61000   | 8.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.61000  | 10.56300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.76000   | 4.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.76000   | 6.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.76000   | 8.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.76000  | 10.71300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.81000   | 8.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.11000   | 8.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 10.11000  | 10.06300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.96000   | 3.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.96000   | 7.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.96000   | 9.91300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.86000   | 7.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.86000   | 9.81300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.91000   | 3.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.91000   | 5.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.91000   | 9.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.81000   | 7.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.81000   | 9.76300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.56000   | 7.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.56000   | 9.51300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.51000   | 3.46300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.51000   | 5.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.51000   | 7.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.51000   | 9.46300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.61000   | 3.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.61000   | 5.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.61000   | 7.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.61000   | 9.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.16000   | 3.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.21000   | 2.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.31000   | 6.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.76000   | 2.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.16200   | 1.11700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.66000   | 1.61400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.16000   | 2.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.66000   | 2.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.16000   | 4.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.16000   | 5.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.16000   | 6.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.16000   | 7.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.91000   | 2.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.11200   | 1.06700                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.61100   | 1.56400                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.11000   | 2.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.61000   | 2.56300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 3.11000   | 3.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.11000   | 4.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 5.11000   | 5.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.11000   | 6.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 7.11000   | 7.06300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.43400   | 0.40500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.91000   | 1.86400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.41000   | 3.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.91000   | 4.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.41000   | 6.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.91000   | 7.86300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.41000   | 9.36300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.10300   | 0.10100                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.46100   | 1.41500                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.76000   | 7.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.76000   | 9.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.31000   | 8.26300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.31000  | 10.26300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.71000   | 3.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.71000   | 7.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.71000   | 9.66300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.21000   | 9.16300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.46000   | 3.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.46000   | 9.41300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.66000   | 3.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.66000   | 5.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.66000   | 7.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.66000   | 9.61300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.36000   | 3.31300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | £ / R On 14 June 2010      | 20.55  | P            | Foreign Exchange Future | 9.36000   | 9.31300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 19.25  | P            | Foreign Exchange Future | 8.06000   | 8.01300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 21.25  | P            | Foreign Exchange Future | 10.06000  | 10.01300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 19.35  | P            | Foreign Exchange Future | 8.16000   | 8.11300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 21.35  | P            | Foreign Exchange Future | 10.16000  | 10.11300                        | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 21.20  | P            | Foreign Exchange Future | 10.01000  | 9.96300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 14.95  | P            | Foreign Exchange Future | 3.76000   | 3.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 16.95  | P            | Foreign Exchange Future | 5.76000   | 5.71300                         | 0             |
| 03/06/2010 | £ / R On 14 June 2010      | 19.20  | P            | Foreign Exchange Future | 8.01000   | 7.96300                         | 0             |
| 03/06/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.36260  | 11.41180                        | 3,159         |
| 03/06/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.10600   | 0.11800                         | 0             |
| 03/06/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.11600   | 0.12900                         | 0             |
| 03/06/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.11100   | 0.12300                         | 0             |
| 03/06/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.49800   | 1.46100                         | 0             |
| 03/06/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.45300   | 1.41700                         | 0             |
| 03/06/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.54300   | 1.50600                         | 0             |
| 03/06/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.52640  | 11.57520                        | 723           |
| 03/06/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.45800   | 0.48600                         | 0             |
| 03/06/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.47400   | 0.50200                         | 50            |
| 03/06/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.83200   | 0.81100                         | 0             |
| 03/06/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.79800   | 0.77700                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08280   | 0.08360                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00312   | 0.00383                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01281   | 0.01361                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00010   | 0.00018                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00730   | 0.00658                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 03/06/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00032   | 0.00023                         | 0             |
| 03/06/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08420   | 0.08500                         | 0             |
| 03/06/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00474   | 0.00520                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00344   | 0.00310                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 9.33800   | 9.41090                         | 22,944        |
| 03/06/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 25            |
| 03/06/2010 | € / R On 14 June 2010      | 10.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 20            |
| 03/06/2010 | € / R On 14 June 2010      | 9.30   | C            | Foreign Exchange Future | 0.12300   | 0.18200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 8.30   | C            | Foreign Exchange Future | 1.03900   | 1.11100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 7.30   | C            | Foreign Exchange Future | 2.03800   | 2.11100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 9.60   | C            | Foreign Exchange Future | 0.03400   | 0.05300                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 8.60   | C            | Foreign Exchange Future | 0.74000   | 0.81300                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 7.60   | C            | Foreign Exchange Future | 1.73800   | 1.81100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 9.70   | C            | Foreign Exchange Future | 0.02200   | 0.03500                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 8.70   | C            | Foreign Exchange Future | 0.64200   | 0.71500                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 7.70   | C            | Foreign Exchange Future | 1.63800   | 1.71100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.10100   | 0.14900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.98900   | 1.06100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 1.98800   | 2.06100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.08200   | 0.11900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 0.93900   | 1.01200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 1.93800   | 2.01100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.04200   | 0.06500                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.79000   | 0.86300                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 1.78800   | 1.86100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.06600   | 0.09800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.88900   | 0.96200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 1.88800   | 1.96100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.05300   | 0.08000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.83900   | 0.91200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 1.83800   | 1.91100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 29            |
| 03/06/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01100   | 0.01900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.49700   | 0.56900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 1.48800   | 1.56100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.01400   | 0.02300                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.54500   | 0.61700                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 1.53800   | 1.61100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00900   | 0.01500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.45000   | 0.52100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 1.43800   | 1.51100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.23000   | 0.29700                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 1.18800   | 1.26100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.35800   | 0.42800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 1.33800   | 1.41100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.40300   | 0.47400                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 1.38800   | 1.46100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01700   | 0.02800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.59300   | 0.66600                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 1.58800   | 1.66100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 1.66200   | 1.58900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 4.66200   | 4.58900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 6.66200   | 6.58900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 8.66200   | 8.58900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 10.66200  | 10.58900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.42900   | 0.36700                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 1.41200   | 1.34000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 2.41200   | 2.33900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 4.41200   | 4.33900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 6.41200   | 6.33900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 8.41200   | 8.33900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 10.41200  | 10.33900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 2.81200   | 2.73900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 4.81200   | 4.73900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 6.81200   | 6.73900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 8.81200   | 8.73900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 10.81200  | 10.73900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.66800   | 0.59900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.04200   | 0.03600                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.81500   | 0.74400                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 1.81200   | 1.73900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.61900   | 0.55100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 1.61200   | 1.53900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 2.61200   | 2.53900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 4.61200   | 4.53900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 6.61200   | 6.53900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 8.61200   | 8.53900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 10.61200  | 10.53900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.57100   | 0.50400                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 1.56200   | 1.48900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 4.56200   | 4.48900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 6.56200   | 6.48900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 8.56200   | 8.48900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 10.56200  | 10.48900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.47600   | 0.41200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 1.46200   | 1.39000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 2.46200   | 2.38900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 4.46200   | 4.38900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 6.46200   | 6.38900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 8.46200   | 8.38900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 10.46200  | 10.38900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.52300   | 0.45800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 1.51200   | 1.43900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 2.51200   | 2.43900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 4.51200   | 4.43900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 6.51200   | 6.43900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 8.51200   | 8.43900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 10.51200  | 10.43900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.21500   | 0.16900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 1.16300   | 1.09000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 2.16200   | 2.08900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 4.16200   | 4.08900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 6.16200   | 6.08900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 8.16200   | 8.08900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 10.16200  | 10.08900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.17800   | 0.13700                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 1.11300   | 1.04100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 2.11200   | 2.03900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 4.11200   | 4.03900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 6.11200   | 6.03900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 8.11200   | 8.03900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 10.11200  | 10.03900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.25400   | 0.20400                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 1.21300   | 1.14000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 2.21200   | 2.13900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 4.21200   | 4.13900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 6.21200   | 6.13900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 8.21200   | 8.13900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 10.21200  | 10.13900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.14400   | 0.10800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 1.06300   | 0.99100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 2.06200   | 1.98900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 4.06200   | 3.98900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 6.06200   | 5.98900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 8.06200   | 7.98900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 10.06200  | 9.98900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.11300   | 0.08800                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 1.01400   | 0.94200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 2.01200   | 1.93900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 4.01200   | 3.93900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 6.01200   | 5.93900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 8.01200   | 7.93900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 10.01200  | 9.93900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.38400   | 0.32400                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 1.36200   | 1.29000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 2.36200   | 2.28900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 4.36200   | 4.28900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 6.36200   | 6.28900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 8.36200   | 8.28900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 10.36200  | 10.28900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.29600   | 0.24200                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 1.26300   | 1.19000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 2.26200   | 2.18900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 4.26200   | 4.18900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 6.26200   | 6.18900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 8.26200   | 8.18900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 10.26200  | 10.18900                        | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.08500   | 0.07100                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.96400   | 0.89200                         | 271           |
| 03/06/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.96200   | 1.88900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 3.96200   | 3.88900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 5.96200   | 5.88900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 7.96200   | 7.88900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 9.96200   | 9.88900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 2.66200   | 2.58900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 2.56200   | 2.48900                         | 0             |
| 03/06/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 2.76200   | 2.68900                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.48930   | 9.56560                         | 11,398        |
| 03/06/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.03100   | 0.03700                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.13600   | 0.15600                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.09800   | 0.11200                         | 2,530         |
| 03/06/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.17200   | 0.19600                         | 2,000         |
| 03/06/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.21800   | 0.24800                         | 750           |
| 03/06/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.41500   | 0.47000                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.22600   | 0.20400                         | 1,500         |
| 03/06/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.52900   | 0.48200                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.68300   | 0.63000                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.84700   | 0.79000                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 1.10900   | 1.04600                         | 0             |
| 03/06/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 2.20700   | 2.13600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.63230   | 9.70840                         | 2,230         |
| 03/06/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.07700   | 0.08500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.14200   | 0.15600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.28600   | 0.31600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 0.67900   | 0.73800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 1.47100   | 1.54500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.08400   | 0.09300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.07500   | 0.08300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.13700   | 0.15100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.27500   | 0.30400                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 0.65000   | 0.70700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 1.42400   | 1.49900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.05100   | 0.05600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.09000   | 0.09900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.16600   | 0.18300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.34900   | 0.38500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 0.84200   | 0.90600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.05400   | 0.05900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.09500   | 0.10600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.17700   | 0.19600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.37900   | 0.41800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 0.91400   | 0.97900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02800   | 0.03300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.08700   | 0.09600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.16100   | 0.17700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.33500   | 0.37000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.80800   | 0.87000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.65900   | 1.73400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.08200   | 0.09000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.15100   | 0.16600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.30900   | 0.34100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.74100   | 0.80200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.56400   | 1.63900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.06800   | 0.07600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.12600   | 0.13800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.24500   | 0.27100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.56600   | 0.62100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.28700   | 1.36100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.06300   | 0.07000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.11500   | 0.12700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.21900   | 0.24200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.49100   | 0.54200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.15200   | 1.22600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 1.80300   | 1.87700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.03000   | 0.03500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.09200   | 0.10200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.17200   | 0.18900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.36400   | 0.40100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.87700   | 0.94200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 1.75500   | 1.82900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 1.70700   | 1.78100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.26400   | 0.29200                         | 60            |
| 03/06/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.93200   | 0.88400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.34700   | 4.27600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.32500   | 6.25100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.31900   | 8.24300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.31800  | 10.24200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.14500   | 0.13400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.63200   | 0.59300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.44000   | 1.38100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.36000   | 2.29400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 4.29800   | 4.22700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 6.27500   | 6.20100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 8.26900   | 8.19300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 10.26800  | 10.19200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 4.24900   | 4.17800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 6.22600   | 6.15200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 8.21900   | 8.14300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 10.21800  | 10.14200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.07000   | 0.06800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.40900   | 0.38400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 1.13700   | 1.08400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 2.03300   | 1.96900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.98100   | 2.91200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.93700   | 4.86500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.92200   | 6.84700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.91900   | 8.84300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.91800  | 10.84200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.05500   | 0.05300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.33400   | 0.31300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 1.01300   | 0.96300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.89400   | 1.83000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.83600   | 2.76800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.78900   | 4.71700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.77200   | 6.69800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.76900   | 8.69300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.76800  | 10.69200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.20900   | 0.19400                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.77700   | 0.73300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.61900   | 1.55800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.55000   | 2.48200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.49400   | 4.42300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.47400   | 6.40000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.46900   | 8.39300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.46800  | 10.39200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.17600   | 0.16200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.70300   | 0.66200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.52900   | 1.46900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.45500   | 2.38800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.39600   | 4.32500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.37500   | 6.30100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.36900   | 8.29300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.36800  | 10.29200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.13200   | 0.12100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.59700   | 0.56000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.39500   | 1.33800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.31300   | 2.24800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 3.27200   | 3.20100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 5.23400   | 5.16100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 7.22100   | 7.14600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 9.21800   | 9.14300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 11.21800  | 11.14200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.16000   | 0.14800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.66700   | 0.62700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.48400   | 1.42500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.40800   | 2.34100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.36900   | 3.29800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.33300   | 5.26000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.32100   | 7.24500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 9.31800   | 9.24200                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 11.31800  | 11.24200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.04200   | 0.04100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.26800   | 0.24900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.89300   | 0.84600                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.75500   | 1.69300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.69300   | 2.62500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 4.64200   | 4.57000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 6.62300   | 6.54900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 8.61900   | 8.54300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 10.61800  | 10.54200                        | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 2.50200   | 2.43500                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.24700   | 0.23000                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.85400   | 0.80800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.71000   | 1.64800                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 2.64500   | 2.57700                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 4.59300   | 4.52100                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 6.57300   | 6.49900                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 8.56900   | 8.49300                         | 0             |
| 03/06/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 10.56800  | 10.49200                        | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 |        |              | Foreign Exchange Future | 6.45710   | 6.41450                         | 7,725         |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.02800   | 0.02300                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 0.85700   | 0.81500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 1.85700   | 1.81500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 2.85700   | 2.81500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 3.85700   | 3.81500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.03900   | 0.03100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 0.90700   | 0.86500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 1.90700   | 1.86500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 2.90700   | 2.86500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 3.90700   | 3.86500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.05400   | 0.04300                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 0.95700   | 0.91500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 1.95700   | 1.91500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 2.95700   | 2.91500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 3.95700   | 3.91500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.60800   | 0.56600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.60700   | 1.56500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.60700   | 2.56500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.60700   | 3.56500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 0.70700   | 0.66500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 1.70700   | 1.66500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 2.70700   | 2.66500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 3.70700   | 3.66500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.55800   | 0.51600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.55700   | 1.51500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.55700   | 2.51500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.55700   | 3.51500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.65700   | 0.61500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.65700   | 1.61500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.65700   | 2.61500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.65700   | 3.61500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 0.80700   | 0.76500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 1.80700   | 1.76500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 2.80700   | 2.76500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 3.80700   | 3.76500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.31400   | 0.27600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.30700   | 1.26500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.30700   | 2.26500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.30700   | 3.26500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.36200   | 0.32200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.35700   | 1.31500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.35700   | 2.31500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.35700   | 3.31500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.45900   | 0.41800                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.45700   | 1.41500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.45700   | 2.41500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.45700   | 3.41500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.22300   | 0.18800                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.20700   | 1.16500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.20700   | 2.16500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.20700   | 3.16500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.50800   | 0.46700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.50700   | 1.46500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.50700   | 2.46500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.50700   | 3.46500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.26800   | 0.23100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.25700   | 1.21500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.25700   | 2.21500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.25700   | 3.21500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.41000   | 0.37000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.40700   | 1.36500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.40700   | 2.36500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.40700   | 3.36500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.79300   | 0.83600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.79300   | 2.83600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.79300   | 4.83600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.79300   | 6.83600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.79300   | 8.83600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.59400   | 0.63700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.59300   | 2.63600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.59300   | 4.63600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.59300   | 6.63600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.59300   | 8.63600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.01100   | 0.01700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.74400   | 0.78700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.74300   | 2.78600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.74300   | 4.78600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.74300   | 6.78600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.74300   | 8.78600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.49600   | 0.53800                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.49300   | 2.53600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.49300   | 4.53600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.49300   | 6.53600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.49300   | 8.53600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.54500   | 0.58800                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.54300   | 2.58600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.54300   | 4.58600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.54300   | 6.58600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.54300   | 8.58600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.64400   | 0.68700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.64300   | 2.68600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.64300   | 4.68600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.64300   | 6.68600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.64300   | 8.68600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.69400   | 0.73700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.69300   | 2.73600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.69300   | 4.73600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.69300   | 6.73600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.69300   | 8.73600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.21300   | 0.25200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 2.19300   | 2.23600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 4.19300   | 4.23600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 6.19300   | 6.23600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 8.19300   | 8.23600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.35000   | 0.39200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.34300   | 2.38600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.34300   | 4.38600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.34300   | 6.38600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.34300   | 8.38600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.44700   | 0.48900                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.44300   | 2.48600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.44300   | 4.48600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.44300   | 6.48600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.44300   | 8.48600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.30300   | 0.34500                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 2.29300   | 2.33600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 4.29300   | 4.33600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 6.29300   | 6.33600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 8.29300   | 8.33600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.39800   | 0.44100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.39300   | 2.43600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.39300   | 4.43600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.39300   | 6.43600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.39300   | 8.43600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.25700   | 0.29800                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.09700   | 0.12900                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 2.04300   | 2.08600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 4.04300   | 4.08600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 6.04300   | 6.08600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 8.04300   | 8.08600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.13200   | 0.16700                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 2.09300   | 2.13600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 4.09300   | 4.13600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 6.09300   | 6.13600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 8.09300   | 8.13600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.17100   | 0.20900                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 2.14300   | 2.18600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 4.14300   | 4.18600                         | 0             |
| 03/06/2010 | AU\$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 6.14300   | 6.18600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 8.14300   | 8.18600                         | 0             |
| 03/06/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.48760   | 6.44380                         | 5,557         |
| 03/06/2010 | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.09500   | 0.08700                         | 0             |
| 03/06/2010 | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.50700   | 0.54300                         | 0             |
| 03/06/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.51200   | 6.46900                         | 5,268         |
| 03/06/2010 | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.18600   | 0.17500                         | 0             |
| 03/06/2010 | AU\$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.17500   | 0.16400                         | 200           |
| 03/06/2010 | AU\$ / R On 13 December 2010  | 6.90   | P            | Foreign Exchange Future | 0.57400   | 0.60600                         | 0             |
| 03/06/2010 | AU\$ / R On 13 December 2010  | 6.95   | P            | Foreign Exchange Future | 0.61300   | 0.64500                         | 0             |
| 03/06/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.35310   | 7.38340                         | 65            |
| 03/06/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.09100   | 0.11000                         | 0             |
| 03/06/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.12700   | 0.15000                         | 0             |
| 03/06/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.06000   | 0.07500                         | 0             |
| 03/06/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.05700   | 0.04200                         | 0             |
| 03/06/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.02400   | 0.01700                         | 0             |
| 03/06/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.03800   | 0.02700                         | 0             |
| 03/06/2010 | CAD/ R On 13 September 2010   |        |              | Foreign Exchange Future | 7.46010   | 7.49290                         | 10            |
| 03/06/2010 | CAD/ R On 13 September 2010   | 7.50   | C            | Foreign Exchange Future | 0.16600   | 0.18900                         | 0             |
| 03/06/2010 | CAD/ R On 13 September 2010   | 7.50   | P            | Foreign Exchange Future | 0.20600   | 0.19600                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        |        |              | Foreign Exchange Future | 7.74440   | 7.65270                         | 214,558       |
| 04/06/2010 | \$ / R On 14 June 2010        | 8.40   | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 4.15   | C            | Foreign Exchange Future | 3.59400   | 3.50300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 4.20   | C            | Foreign Exchange Future | 3.54400   | 3.45300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010        | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.99400   | 1.90300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.99400   | 2.90300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.30700   | 0.23400                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.29400   | 1.20300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.29400   | 2.20300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.29400   | 3.20300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.39400   | 1.30300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.39400   | 2.30300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.39400   | 3.30300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.49700   | 0.41000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.49400   | 1.40300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.49400   | 3.40300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 140           |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.44800   | 0.36400                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.44400   | 1.35300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.44400   | 2.35300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.44400   | 3.35300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 1.04400   | 0.95300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 2.04400   | 1.95300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 3.04400   | 2.95300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.26300   | 0.19500                         | 4,900         |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.24400   | 2.15300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.24400   | 3.15300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.22200   | 0.15900                         | 1,430         |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.19400   | 1.10300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.19400   | 2.10300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.19400   | 3.10300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.14400   | 1.05300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.14400   | 2.05300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.14400   | 3.05300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.09400   | 1.00300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 2.09400   | 2.00300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 3.09400   | 3.00300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.06800   | 0.04800                         | 21,795        |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.94400   | 0.85300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.94400   | 1.85300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.94400   | 2.85300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.05200   | 0.03800                         | 450           |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.89400   | 0.80300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.89400   | 1.80300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.89400   | 2.80300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.04000   | 0.02900                         | 55            |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.84400   | 0.75300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.84400   | 1.75300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.84400   | 2.75300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.59500   | 0.50600                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.59400   | 1.50300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.59400   | 2.50300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.64500   | 0.55500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.64400   | 1.55300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.64400   | 2.55300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.03000   | 0.02300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.64400   | 3.55300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.35300   | 0.27500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 4.09400   | 4.00300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.89400   | 3.80300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.84400   | 3.75300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.74400   | 3.65300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.69500   | 0.60400                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.69400   | 1.60300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.69400   | 2.60300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.69400   | 3.60300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.14400   | 4.05300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.02300   | 0.01800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 4.04400   | 3.95300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.94400   | 3.85300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.79400   | 3.70300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.79400   | 0.70300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.79400   | 1.70300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.79400   | 2.70300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.74500   | 0.65400                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.74400   | 1.65300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,795        |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.54600   | 0.45800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.54400   | 1.45300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.54400   | 2.45300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.40000   | 0.31800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.24400   | 1.15300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.74400   | 2.65300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.24400   | 4.15300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.99400   | 0.90300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.49400   | 2.40300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.99400   | 3.90300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.18300   | 0.12700                         | 6,350         |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.14700   | 0.09900                         | 100           |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.11500   | 0.07800                         | 13,500        |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.08700   | 0.06200                         | 33            |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 1,900         |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 135           |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.70600   | 4.79700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.46300   | 0.55300                         | 6             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.65600   | 2.74700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.75600   | 2.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.85600   | 4.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.60900   | 0.70000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.70600   | 2.79700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.80600   | 2.89700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 2.90600   | 2.99700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.00600   | 5.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.41600   | 0.50500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.80600   | 4.89700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.09300   | 0.15900                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.70600   | 1.79700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.80600   | 1.89700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 1.90600   | 1.99700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.07100   | 0.12500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.75600   | 1.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.85600   | 1.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.45600   | 4.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.05300   | 0.09600                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.60600   | 1.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.40600   | 1.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.15600   | 4.24700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.50600   | 4.59700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.03900   | 0.07400                         | 130           |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.55600   | 1.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.51200   | 0.60200                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.50600   | 3.59700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.50600   | 6.59700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.00600   | 8.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.25600   | 3.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.75600   | 4.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.25600   | 6.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.75600   | 7.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00600   | 0.01500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.30600   | 1.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.50600   | 1.59700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.10600   | 4.19700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 10,000        |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.45600   | 1.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.45600   | 3.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.45600   | 5.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.25600   | 1.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.25600   | 4.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.25600   | 5.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.10600   | 1.19700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.20600   | 1.29700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.60600   | 3.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.60600   | 4.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.60600   | 5.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.10600   | 8.19700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.20600   | 4.29700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.20600   | 6.29700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.20600   | 8.29700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.05600   | 4.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.05600   | 6.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.05600   | 8.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.00600   | 4.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.00600   | 6.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 7.95600   | 8.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.25600   | 2.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.27900   | 0.36500                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 1.95600   | 2.04700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.05600   | 2.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.15600   | 2.24700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.35600   | 2.44700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.45600   | 2.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.55600   | 2.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.65600   | 4.74700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.65600   | 1.74700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.40600   | 4.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.32300   | 0.41100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.00600   | 2.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.10600   | 2.19700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.20600   | 2.29700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.30600   | 2.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.40600   | 2.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.50600   | 2.59700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.60600   | 2.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.85600   | 7.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 6,000         |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.30600   | 6.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.30600   | 8.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.25600   | 8.34700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.15600   | 6.24700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.15600   | 8.24700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.75600   | 9.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.10600   | 6.19700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.35600   | 6.44700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.35600   | 8.44700                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 7.90600   | 7.99700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00900   | 0.02200                         | 100           |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.23600   | 0.32000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.70600   | 3.79700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.70600   | 5.79700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 200           |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.36900   | 0.45800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.35600   | 1.44700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.85600   | 2.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.85600   | 3.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.85600   | 5.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 3.90600   | 3.99700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 4.90600   | 4.99700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 5.90600   | 5.99700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 2.95600   | 3.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 3.95600   | 4.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 4.95600   | 5.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 5.95600   | 6.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.75600   | 3.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.75600   | 5.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.19600   | 0.27600                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.15600   | 1.24700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.65600   | 3.74700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.65600   | 5.74700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.15800   | 0.23500                         | 430           |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.12400   | 0.19500                         | 200           |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.05600   | 1.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.55600   | 3.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.55600   | 4.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.55600   | 5.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.90700   | 0.99800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.40600   | 3.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.40600   | 5.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.85700   | 0.94800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.35600   | 3.44700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.35600   | 4.44700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.35600   | 5.44700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.02800   | 0.05600                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.80700   | 0.89800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.30600   | 3.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.30600   | 4.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.30600   | 5.39700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.01900   | 0.04200                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.75800   | 0.84900                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.95700   | 1.04800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.75600   | 6.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.80600   | 3.89700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.80600   | 6.89700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.85600   | 6.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.00600   | 1.09800                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.70800   | 0.79900                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00400   | 0.01100                         | 13,500        |
| 04/06/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.56000   | 0.65100                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.05600   | 5.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.55600   | 6.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.50600   | 8.59700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.60600   | 6.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.60600   | 8.69700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.01300   | 0.03100                         | 100           |
| 04/06/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.70600   | 6.79700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 14 June 2010      | 16.45  | P            | Foreign Exchange Future | 8.70600   | 8.79700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.55  | P            | Foreign Exchange Future | 8.80600   | 8.89700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 8.75600   | 8.84700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 6.95600   | 7.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 8.95600   | 9.04700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.00600   | 3.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.00600   | 7.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.00600   | 9.09700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.05600   | 3.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.05600   | 7.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.05600   | 9.14700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 8.85600   | 8.94700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.55600   | 8.64700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.45600   | 6.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.45600   | 8.54700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.40600   | 6.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.40600   | 8.49700                         | 0             |
| 04/06/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.65900   | 0.74900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.86200   | 7.76910                         | 55,892        |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.03400   | 0.02900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 1.02700   | 0.94000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 2.01400   | 1.92100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 3.01200   | 2.91900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 4.01200   | 3.91900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.80  | 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 |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.03500   | 0.03100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.33400   | 0.29100                         | 2,000         |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.07500   | 0.98600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.06400   | 1.97100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.06200   | 2.96900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.06200   | 3.96900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.31000   | 0.27300                         | 509           |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.03200   | 0.02700                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.29100   | 0.25500                         | 2,771         |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.98000   | 0.89500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.96400   | 1.87100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.96200   | 2.86900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.96200   | 3.86900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.02900   | 0.02500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.27200   | 0.23900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.93500   | 0.85100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.91400   | 1.82200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.91200   | 2.81900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.91200   | 3.81900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.02500   | 0.02100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.23800   | 0.20900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.84600   | 0.76600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.81500   | 1.72200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.81200   | 2.71900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.81200   | 3.71900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.22300   | 0.19600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.80300   | 0.72500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.76500   | 1.67300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.76200   | 2.66900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.76200   | 3.66900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.02100   | 0.01800                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.20900   | 0.18400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.76200   | 0.68500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.71600   | 1.62300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.71200   | 2.61900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.71200   | 3.61900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.64300   | 0.57300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.56700   | 1.47400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.56200   | 2.47000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.56200   | 3.46900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.18400   | 0.16200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.68100   | 0.60900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.61600   | 1.52400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.61200   | 2.52000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.61200   | 3.51900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.15200   | 0.13400                         | 585           |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.57000   | 0.50500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.46800   | 1.37500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.46300   | 2.37000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.46200   | 3.36900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.17200   | 0.15200                         | 1,000         |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.03800   | 0.03500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.38400   | 0.33500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.17300   | 1.08100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.16300   | 2.07100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.16200   | 3.06900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.16200   | 4.06900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.35800   | 0.31100                         | 1,200         |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.12400   | 1.03200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.11400   | 2.02100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.11200   | 3.01900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.11200   | 4.01900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.02700   | 0.02300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.25500   | 0.22400                         | 500           |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.89000   | 0.80800                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.86500   | 1.77200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.86200   | 2.76900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.86200   | 3.76900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.19600   | 0.17200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.72100   | 0.64600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.66600   | 1.57300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.66200   | 2.56900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.66200   | 3.56900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.16200   | 0.14300                         | 3,000         |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.60600   | 0.53800                         | 1,500         |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.51700   | 1.42500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.51300   | 2.42000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.51200   | 3.41900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.05500   | 0.05000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.06400   | 0.05800                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.12600   | 0.11200                         | 500           |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.10600   | 0.09400                         | 3,000         |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.06800   | 0.06100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.07500   | 0.06800                         | 500           |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.11900   | 0.10500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.44100   | 0.38600                         | 100           |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.41200   | 0.36000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.13400   | 0.11900                         | 500           |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.20000   | 0.24100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.77200   | 0.85000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.85700   | 0.93600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.17900   | 0.21700                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.21300   | 1.29900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.30600   | 1.39200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.94400   | 1.02500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.35200   | 1.43900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.81400   | 0.89300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.49300   | 1.58100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.09400   | 0.11900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.65000   | 0.72400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.50300   | 2.59400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.48900   | 4.58200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.48800   | 6.58100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.48800   | 8.58100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.05900   | 0.07700                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.53400   | 0.60300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.35800   | 2.44800                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.33900   | 4.43200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.33800   | 6.43100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.33800   | 8.43100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.02800   | 0.03900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.39300   | 0.45500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.16500   | 2.25400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.13900   | 4.23200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.13800   | 6.23100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.13800   | 8.23100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.24600   | 0.29200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.92500   | 2.01500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.88900   | 3.98200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.88800   | 5.98100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.88800   | 7.98100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.22200   | 0.26600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.87600   | 1.96600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.83900   | 3.93200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.83800   | 5.93100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.83800   | 7.93100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.61000   | 0.68300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.10800   | 0.13600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.69000   | 0.76500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.55200   | 2.64300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.53900   | 4.63200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.53800   | 6.63100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.53800   | 8.63100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.06900   | 0.09000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.57200   | 0.64300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.40600   | 2.49600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.38900   | 4.48200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.38800   | 6.48100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.38800   | 8.48100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.08100   | 0.10400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.45500   | 2.54500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.43900   | 4.53200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.43800   | 6.53100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.43800   | 8.53100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.05000   | 0.06600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.49700   | 0.56500                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.30900   | 2.39900                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.28900   | 4.38200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.28800   | 6.38100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.28800   | 8.38100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.04100   | 0.05600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.46100   | 0.52700                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.26100   | 2.35100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.23900   | 4.33200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.23800   | 6.33100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.23800   | 8.33100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.03400   | 0.04700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.42600   | 0.49000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.21300   | 2.30200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.18900   | 4.28200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.18800   | 6.28100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.18800   | 8.28100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.02300   | 0.03200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.36000   | 0.42000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.11700   | 2.20600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.08900   | 4.18200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.08800   | 6.18100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.08800   | 8.18100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.01800   | 0.02600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.32900   | 0.38600                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.07000   | 2.15800                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.03900   | 4.13200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.03800   | 6.13100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.03800   | 8.13100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.29800   | 0.35400                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.27200   | 0.32200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 1.97300   | 2.06200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.93900   | 4.03200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.93800   | 6.03100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.93800   | 8.03100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.01500   | 0.02100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.02200   | 2.11000                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 3.98900   | 4.08200                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 5.98800   | 6.08100                         | 0             |
| 04/06/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 7.98800   | 8.08100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.97410   | 7.87970                         | 9,637         |
| 04/06/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.09700   | 0.09000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.44100   | 0.40100                         | 1,000         |
| 04/06/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.08000   | 0.99900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 2.03200   | 1.93800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 3.02600   | 2.93100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 4.02400   | 3.93000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.26000   | 0.23800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.09400   | 0.08700                         | 300           |
| 04/06/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 1.03800   | 0.95900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.98300   | 1.88900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.97600   | 2.88100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.97400   | 3.88000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 14.05  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 10.05  | C            | Foreign Exchange Future | 0.09100   | 0.08400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 8.05   | C            | Foreign Exchange Future | 0.40300   | 0.36700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 7.05   | C            | Foreign Exchange Future | 0.99700   | 0.92000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 6.05   | C            | Foreign Exchange Future | 1.93400   | 1.84000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010  | 5.05   | C            | Foreign Exchange Future | 2.92600   | 2.83200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.92400   | 3.83000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.02700   | 0.02400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.08700   | 0.08100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.38500   | 0.35100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.95800   | 0.88200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.88500   | 1.79100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.87600   | 2.78200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.87400   | 3.78000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.42100   | 0.38300                         | 1,570         |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.08400   | 0.07800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.36800   | 0.33500                         | 4,400         |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.91900   | 0.84500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.83600   | 1.74300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.82600   | 2.73200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.82400   | 3.73000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.08200   | 0.07600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.35200   | 0.32100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.88100   | 0.80900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.78700   | 1.69400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.77600   | 2.68200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.77400   | 3.68000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.07900   | 0.07300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.33700   | 0.30700                         | 1,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.84500   | 0.77400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.73800   | 1.64600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.72700   | 2.63200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.72500   | 3.63000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.06900   | 0.06400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.28300   | 0.25900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.70800   | 0.64500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.54500   | 1.45400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.52800   | 2.43300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.52500   | 3.43000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.12400   | 0.11600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.51000   | 0.46100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.17500   | 0.16200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.92400   | 4.83000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.16900   | 0.15600                         | 500           |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.12800   | 0.11900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.15700   | 0.14500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.30900   | 0.28200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.77400   | 0.70700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.64200   | 1.54900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.62700   | 2.53300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.62500   | 3.53000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.12500   | 1.03900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.08100   | 1.98700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.07600   | 2.98100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.07400   | 3.98000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.07600   | 0.07100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.80900   | 0.74000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.69000   | 1.59700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.67700   | 2.58300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.67500   | 3.58000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.07400   | 0.06800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.02200   | 0.01900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.07100   | 0.06600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.29600   | 0.27000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.74100   | 0.67600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.59300   | 1.50100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.57700   | 2.48300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.57500   | 3.48000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.25000   | 0.22900                         | 1,000         |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.06700   | 0.06200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.27200   | 0.24800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.67600   | 0.61600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.49800   | 1.40600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.47800   | 2.38400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.47500   | 3.38000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.32300   | 0.29400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.03100   | 0.02900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.10300   | 0.09700                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.48600   | 0.43900                         | 10            |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.17000   | 1.08100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.13100   | 2.03700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.12500   | 3.03100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.12400   | 4.03000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03100   | 0.02800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.10000   | 0.09300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.46300   | 0.42000                         | 500           |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.38900   | 0.44000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.02600   | 2.11300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.95700   | 4.04800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.93400   | 6.02700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.92700   | 8.02100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.04600   | 0.05100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.36200   | 0.40900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 1.97900   | 2.06700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.90700   | 3.99900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.88400   | 5.97700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.87700   | 7.97100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.64900   | 0.71400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.20200   | 0.23600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.79800   | 0.86800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.59300   | 2.68200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.54600   | 4.63800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.53000   | 6.62300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.52600   | 8.62000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.87600   | 0.94900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.16700   | 0.19600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.72200   | 0.79000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.49700   | 2.58600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.44800   | 4.53900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.45000   | 2.53800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.39800   | 4.49000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.38100   | 6.47400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.37600   | 8.47000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.13500   | 0.16000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.40200   | 2.49100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.34900   | 4.44100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.33100   | 6.42400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.32700   | 8.42000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.05100   | 0.05900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.12400   | 3.21500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.09000   | 5.18200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.07800   | 7.17200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.15000   | 0.17700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.68500   | 0.75200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.38300   | 1.46500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.65400   | 1.73900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.29500   | 1.37600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.25100   | 1.33200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.33600   | 0.38100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.70000   | 1.78600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.43100   | 6.52400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.42600   | 8.52000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.18400   | 0.21500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.75900   | 0.82900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.54500   | 2.63400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.49700   | 4.58900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.48000   | 6.57400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.47600   | 8.57000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.12100   | 0.14400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.61300   | 0.67700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.35500   | 2.44300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.30000   | 4.39200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.28100   | 6.37400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.27700   | 8.37000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.10700   | 0.12900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.57800   | 0.64100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.30800   | 2.39600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.25100   | 4.34300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.23200   | 6.32500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.22700   | 8.32100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.09500   | 0.11500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.54400   | 0.60500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.26000   | 2.34800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.20200   | 4.29300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.18200   | 6.27500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.17700   | 8.27100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.44700   | 0.50300                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.08400   | 0.10200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.51100   | 0.57100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.21300   | 2.30100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.15300   | 4.24400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.13200   | 6.22500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.12700   | 8.22100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.07300   | 0.09000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.47900   | 0.53700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.16700   | 2.25400                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.10400   | 4.19500                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.08300   | 6.17600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.07700   | 8.17100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.06400   | 0.07900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.12000   | 2.20700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.05500   | 4.14600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.03300   | 6.12600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.02700   | 8.12100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.83600   | 0.90800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.05600   | 0.06900                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.41700   | 0.47100                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.07300   | 2.16000                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.00600   | 4.09700                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 5.98400   | 6.07600                         | 0             |
| 04/06/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 7.97700   | 8.07100                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 8.08560   | 7.98920                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.56700   | 0.52200                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.54500   | 0.50400                         | 340           |
| 04/06/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.58900   | 0.54200                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.39800   | 0.36900                         | 30,000        |
| 04/06/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.12900   | 0.12200                         | 30,000        |
| 04/06/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.54300   | 2.63300                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.45300   | 0.50300                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.81200   | 0.88000                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.50900   | 0.56500                         | 0             |
| 04/06/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.48100   | 0.53300                         | 0             |
| 04/06/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.19800   | 8.09870                         | 900           |
| 04/06/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.99300   | 0.92800                         | 0             |
| 04/06/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.96300   | 0.89900                         | 0             |
| 04/06/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 1.02400   | 0.95800                         | 0             |
| 04/06/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.22600   | 0.25900                         | 0             |
| 04/06/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.26500   | 0.30000                         | 0             |
| 04/06/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.24500   | 0.27900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      |        |              | Foreign Exchange Future | 11.27140  | 11.19040                        | 31,598        |
| 04/06/2010 | £ / R On 14 June 2010      | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.67700   | 0.60000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.67100   | 1.59000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 8,032         |
| 04/06/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.05400   | 0.04400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.82400   | 0.74500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.82100   | 1.74000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.12100   | 0.09500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.02300   | 0.94200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.09900   | 0.07800                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.97300   | 0.89300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.15200   | 0.11400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.07200   | 0.99200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.48500   | 0.41400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.47100   | 1.39100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.62800   | 0.55200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.03500   | 0.02900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.72600   | 0.64800                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.72100   | 1.64000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.22400   | 0.17500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.30500   | 0.24600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.27200   | 1.19100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.58000   | 0.50500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.57100   | 1.49000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.43900   | 0.37000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.42100   | 1.34100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.12200   | 1.04200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 28            |
| 04/06/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.26400   | 0.20900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.22200   | 1.14100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.34800   | 0.28600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.32100   | 1.24100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.37100   | 1.29100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.53200   | 0.45900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.52100   | 1.44100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.08100   | 0.06500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.92300   | 0.84300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.92100   | 1.84000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,032         |
| 04/06/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.06600   | 0.05300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.87400   | 0.79400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.04400   | 0.03600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.77500   | 0.69600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.77100   | 1.69000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.39300   | 0.32700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.87100   | 1.79000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.37100   | 3.29000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.18700   | 0.14300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.62100   | 1.54000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.12100   | 3.04000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.02900   | 0.02400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.17200   | 1.09100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.67100   | 2.59000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 04/06/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 04/06/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.47100   | 2.39000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.57100   | 2.49000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.52100   | 2.44000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.27100   | 2.19000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.17100   | 2.09000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.22100   | 2.14000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.12100   | 2.04000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 1.97100   | 1.89000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.02100   | 1.94000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.72100   | 2.64000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.07100   | 1.99000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.07100   | 2.99000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.22100   | 3.14000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.02100   | 2.94000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.42100   | 2.34000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.62100   | 2.54000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.92100   | 2.84000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.32100   | 2.24000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.87100   | 2.79000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.37100   | 2.29000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.22900   | 8.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.22900  | 10.31000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.62900   | 3.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.62900   | 7.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.62900   | 9.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.12900   | 9.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.67900   | 3.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.67900   | 5.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.67900   | 7.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.67900   | 9.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.92900   | 10.01000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.92900   | 8.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.37900   | 3.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.37900   | 9.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.57900   | 3.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.57900   | 5.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.57900   | 7.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.57900   | 9.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.27900   | 3.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.27900   | 9.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.97900   | 8.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.97900   | 10.06000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.07900   | 8.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.07900  | 10.16000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.02900   | 8.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 10.02900  | 10.11000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.87900   | 3.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.87900   | 7.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.87900   | 9.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.77900   | 7.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.77900   | 9.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.82900   | 3.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.82900   | 5.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.82900   | 9.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.72900   | 7.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.72900   | 9.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.47900   | 7.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.47900   | 9.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.42900   | 3.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.42900   | 5.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.42900   | 7.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.42900   | 9.51000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.52900   | 3.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.52900   | 5.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.52900   | 7.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.52900   | 9.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.07900   | 3.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.12900   | 2.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.22900   | 6.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.67900   | 2.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.08100   | 1.16200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.57900   | 1.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.07900   | 2.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.57900   | 2.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.07900   | 4.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.07900   | 5.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.07900   | 6.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.07900   | 7.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.82900   | 2.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.03100   | 1.11200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.52900   | 1.61100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.02900   | 2.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.52900   | 2.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 3.02900   | 3.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.02900   | 4.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 5.02900   | 5.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.02900   | 6.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 7.02900   | 7.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.35800   | 0.43400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.82900   | 1.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.32900   | 3.41000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.82900   | 4.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.32900   | 6.41000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.82900   | 7.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.32900   | 9.41000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.06600   | 0.10300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.38000   | 1.46100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.87900   | 2.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.37900   | 4.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.87900   | 5.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.37900   | 7.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.87900   | 8.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.72900   | 2.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.02200   | 0.03700                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.13000   | 1.21100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.62900   | 2.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.12900   | 4.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.62900   | 5.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.12900   | 7.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.62900   | 8.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.27300   | 0.34600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.23000   | 1.31100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.22900   | 2.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.22900   | 3.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.22900   | 4.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.22900   | 5.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.19500   | 0.26300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.12900   | 3.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.12900   | 5.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.12900   | 6.21000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.16000   | 0.22500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.27900   | 6.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.97900   | 2.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.47900   | 3.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.47900   | 4.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.47900   | 5.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.47900   | 6.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.17900   | 2.26000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.72900   | 3.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.72900   | 4.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.72900   | 5.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.72900   | 6.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.47900   | 2.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.01100   | 0.01900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.49400   | 0.57400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.48000   | 1.56100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.97900   | 4.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.97900   | 5.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.97900   | 6.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.97900   | 7.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.63700   | 0.71800                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.62900   | 1.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.02700   | 0.04600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.68600   | 0.76600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.67900   | 1.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.17900   | 4.26000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.17900   | 5.26000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.17900   | 6.26000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.17900   | 7.26000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.04300   | 0.06900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.78400   | 0.86500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.77900   | 1.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.77900   | 2.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.27900   | 4.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.27900   | 5.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.27900   | 7.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.88200   | 0.96300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.87900   | 1.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.37900   | 5.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.37900   | 6.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.01800   | 0.03000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.58900   | 0.66900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.00900   | 0.01500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.44800   | 0.52600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.43000   | 1.51100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.42900   | 2.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.92900   | 4.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.92900   | 5.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.92900   | 6.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.92900   | 7.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.03400   | 0.05600                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.73500   | 0.81500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.72900   | 1.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.22900   | 7.31000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.05300   | 0.08500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.83300   | 0.91400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.32900   | 4.41000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.32900   | 5.41000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.32900   | 7.41000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.97900   | 3.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.31400   | 0.38900                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.28000   | 1.36100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.27900   | 2.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.77900   | 3.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.77900   | 4.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.77900   | 5.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.77900   | 6.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.27900   | 8.36000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.27900  | 10.36000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.40200   | 0.48000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.37900   | 2.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.37900   | 8.46000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.37900  | 10.46000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.47900   | 8.56000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.47900  | 10.56000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.01400   | 0.02400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.54200   | 0.62100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.52900   | 4.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.52900   | 6.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.52900   | 8.61000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.52900  | 10.61000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.67900   | 4.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.67900   | 6.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.67900   | 8.76000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.67900  | 10.76000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.72900   | 8.81000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.72900  | 10.81000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.87900   | 4.96000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.87900   | 6.96000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.87900  | 10.96000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.08100   | 0.12400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.93200   | 1.01300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.92900   | 2.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.92900   | 3.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.92900   | 9.01000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.92900  | 11.01000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.12800   | 0.18800                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 9.02900   | 9.11000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 11.02900  | 11.11000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.10000   | 0.15500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.98100   | 1.06200                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.97900   | 9.06000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.97900  | 11.06000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.82900   | 6.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.82900   | 8.91000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.82900  | 10.91000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.62900   | 4.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.62900   | 6.71000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.62900  | 10.71000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.23300   | 0.30400                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.18000   | 1.26100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.17900   | 8.26000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.17900  | 10.26000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.12900   | 8.21000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.12900  | 10.21000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | £ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 1.33000   | 1.41100                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 2.32900   | 2.41000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.32900   | 8.41000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.32900  | 10.41000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.42900   | 4.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.42900   | 6.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.42900   | 8.51000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.42900  | 10.51000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.57900   | 4.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.57900   | 6.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.57900   | 8.66000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.57900  | 10.66000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 9.07900   | 9.16000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 11.07900  | 11.16000                        | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.77900   | 8.86000                         | 0             |
| 04/06/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.77900  | 10.86000                        | 0             |
| 04/06/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.44430  | 11.36260                        | 3,214         |
| 04/06/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.11400   | 0.10600                         | 0             |
| 04/06/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.12400   | 0.11600                         | 0             |
| 04/06/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.11900   | 0.11100                         | 0             |
| 04/06/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.42500   | 1.49800                         | 0             |
| 04/06/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.38000   | 1.45300                         | 0             |
| 04/06/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.47000   | 1.54300                         | 0             |
| 04/06/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.60890  | 11.52640                        | 773           |
| 04/06/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.48600   | 0.45800                         | 0             |
| 04/06/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.50200   | 0.47400                         | 50            |
| 04/06/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.77700   | 0.83200                         | 0             |
| 04/06/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.74300   | 0.79800                         | 0             |
| 04/06/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08420   | 0.08280                         | 0             |
| 04/06/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00437   | 0.00312                         | 0             |
| 04/06/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00016   | 0.00010                         | 0             |
| 04/06/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01420   | 0.01281                         | 0             |
| 04/06/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00596   | 0.00730                         | 0             |
| 04/06/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00017   | 0.00032                         | 0             |
| 04/06/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08560   | 0.08420                         | 0             |
| 04/06/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00545   | 0.00474                         | 0             |
| 04/06/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00275   | 0.00344                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 9.32720   | 9.33800                         | 22,640        |
| 04/06/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 25            |
| 04/06/2010 | € / R On 14 June 2010      | 10.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 20            |
| 04/06/2010 | € / R On 14 June 2010      | 9.30   | C            | Foreign Exchange Future | 0.11500   | 0.12300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 8.30   | C            | Foreign Exchange Future | 1.02800   | 1.03900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 7.30   | C            | Foreign Exchange Future | 2.02700   | 2.03800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 9.60   | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 8.60   | C            | Foreign Exchange Future | 0.72900   | 0.74000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 7.60   | C            | Foreign Exchange Future | 1.72700   | 1.73800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.63100   | 0.64200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 1.62700   | 1.63800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.09300   | 0.10100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.97800   | 0.98900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 1.97700   | 1.98800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.07500   | 0.08200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 0.92800   | 0.93900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 1.92700   | 1.93800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.77900   | 0.79000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 1.77700   | 1.78800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.06000   | 0.06600                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.87800   | 0.88900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 1.87700   | 1.88800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.22000   | 0.23000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 1.17700   | 1.18800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.04800   | 0.05300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.82900   | 0.83900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 1.82700   | 1.83800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 29            |
| 04/06/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.48600   | 0.49700                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 1.47700   | 1.48800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.53400   | 0.54500                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 1.52700   | 1.53800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.43900   | 0.45000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 1.42700   | 1.43800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.39200   | 0.40300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 1.37700   | 1.38800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.58200   | 0.59300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 1.57700   | 1.58800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.34700   | 0.35800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 1.32700   | 1.33800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 6.82300   | 6.81200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 8.82300   | 8.81200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 10.82300  | 10.81200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.67800   | 0.66800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 1.67300   | 1.66200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 4.67300   | 4.66200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 6.67300   | 6.66200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 8.67300   | 8.66200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 10.67300  | 10.66200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.43800   | 0.42900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 1.42300   | 1.41200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 2.42300   | 2.41200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 4.42300   | 4.41200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 6.42300   | 6.41200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 8.42300   | 8.41200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 10.42300  | 10.41200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.62900   | 0.61900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 1.62300   | 1.61200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 2.62300   | 2.61200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 4.62300   | 4.61200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 6.62300   | 6.61200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 8.62300   | 8.61200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 10.62300  | 10.61200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.58100   | 0.57100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 1.57300   | 1.56200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 4.57300   | 4.56200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 6.57300   | 6.56200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 8.57300   | 8.56200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 10.57300  | 10.56200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.48500   | 0.47600                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 1.47300   | 1.46200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 2.47300   | 2.46200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 4.47300   | 4.46200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 6.47300   | 6.46200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 8.47300   | 8.46200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 10.47300  | 10.46200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.53300   | 0.52300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 1.52300   | 1.51200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 2.52300   | 2.51200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 4.52300   | 4.51200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 6.52300   | 6.51200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 8.52300   | 8.51200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 10.52300  | 10.51200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.22100   | 0.21500                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 1.17400   | 1.16300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 2.17300   | 2.16200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 4.17300   | 4.16200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 6.17300   | 6.16200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 8.17300   | 8.16200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 10.17300  | 10.16200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.82600   | 0.81500                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 1.82300   | 1.81200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 2.82300   | 2.81200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 4.82300   | 4.81200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.04300   | 0.04200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.18300   | 0.17800                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 1.12400   | 1.11300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 2.12300   | 2.11200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 4.12300   | 4.11200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 6.12300   | 6.11200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 8.12300   | 8.11200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 10.12300  | 10.11200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.26100   | 0.25400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 1.22400   | 1.21300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 2.22300   | 2.21200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 4.22300   | 4.21200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 6.22300   | 6.21200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 8.22300   | 8.21200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 10.22300  | 10.21200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.14800   | 0.14400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 1.07400   | 1.06300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 2.07300   | 2.06200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 4.07300   | 4.06200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 6.07300   | 6.06200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 8.07300   | 8.06200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 10.07300  | 10.06200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.11600   | 0.11300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 1.02400   | 1.01400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 2.02300   | 2.01200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 4.02300   | 4.01200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 6.02300   | 6.01200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 8.02300   | 8.01200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 10.02300  | 10.01200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.39200   | 0.38400                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 1.37300   | 1.36200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 2.37300   | 2.36200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 4.37300   | 4.36200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 6.37300   | 6.36200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 8.37300   | 8.36200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 10.37300  | 10.36200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.30300   | 0.29600                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 1.27400   | 1.26300                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 2.27300   | 2.26200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 4.27300   | 4.26200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 6.27300   | 6.26200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 8.27300   | 8.26200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 10.27300  | 10.26200                        | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.08800   | 0.08500                         | 0             |
| 04/06/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.97500   | 0.96400                         | 271           |
| 04/06/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.97300   | 1.96200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 3.97300   | 3.96200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 5.97300   | 5.96200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 7.97300   | 7.96200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 9.97300   | 9.96200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 2.67300   | 2.66200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 2.57300   | 2.56200                         | 0             |
| 04/06/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 2.77300   | 2.76200                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.47730   | 9.48930                         | 11,481        |
| 04/06/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.13600   | 0.13600                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.09800   | 0.09800                         | 2,530         |
| 04/06/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.17100   | 0.17200                         | 2,000         |
| 04/06/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.21600   | 0.21800                         | 750           |
| 04/06/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.41100   | 0.41500                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.23400   | 0.22600                         | 1,500         |
| 04/06/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.53900   | 0.52900                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.69400   | 0.68300                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.85900   | 0.84700                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 1.12100   | 1.10900                         | 0             |
| 04/06/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 2.21900   | 2.20700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.62100   | 9.63230                         | 2,230         |
| 04/06/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.07800   | 0.07700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.14300   | 0.14200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.28700   | 0.28600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 0.67600   | 0.67900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 1.46200   | 1.47100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.08500   | 0.08400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.07600   | 0.07500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.13900   | 0.13700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.27600   | 0.27500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 0.64700   | 0.65000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 1.41500   | 1.42400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.05200   | 0.05100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.09100   | 0.09000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.16700   | 0.16600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.35000   | 0.34900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 0.83700   | 0.84200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.05500   | 0.05400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.09700   | 0.09500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.17900   | 0.17700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.38000   | 0.37900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 0.90800   | 0.91400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.08800   | 0.08700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.16200   | 0.16100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.33600   | 0.33500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.80300   | 0.80800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.64900   | 1.65900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.26600   | 0.26400                         | 60            |
| 04/06/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 1.69700   | 1.70700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.09400   | 0.09200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.17300   | 0.17200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.36500   | 0.36400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.87200   | 0.87700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 1.74500   | 1.75500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.08300   | 0.08200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.15200   | 0.15100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.31000   | 0.30900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.73800   | 0.74100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.55500   | 1.56400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.06900   | 0.06800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.12700   | 0.12600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.24600   | 0.24500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.56400   | 0.56600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.27800   | 1.28700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.06400   | 0.06300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.11700   | 0.11500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.22100   | 0.21900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.49100   | 0.49100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.14500   | 1.15200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 1.79300   | 1.80300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 6.28700   | 6.27500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 8.28000   | 8.26900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 10.27900  | 10.26800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 4.26100   | 4.24900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 6.23700   | 6.22600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 8.23000   | 8.21900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 10.22900  | 10.21800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.07400   | 0.07000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.42000   | 0.40900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 1.15000   | 1.13700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 2.04600   | 2.03300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.99300   | 2.98100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.95000   | 4.93700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.93300   | 6.92200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.93000   | 8.91900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.92900  | 10.91800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.05700   | 0.05500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.34300   | 0.33400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 1.02500   | 1.01300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.90600   | 1.89400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.84800   | 2.83600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.80200   | 4.78900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.78400   | 6.77200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.78000   | 8.76900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.77900  | 10.76800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.03400   | 0.03200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.21700   | 0.20900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.78900   | 0.77700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.63100   | 1.61900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.56200   | 2.55000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.50600   | 4.49400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.33000   | 8.31900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.32900  | 10.31800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.15100   | 0.14500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.64400   | 0.63200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.45200   | 1.44000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.37300   | 2.36000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 4.31000   | 4.29800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.94500   | 0.93200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.35900   | 4.34700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.33700   | 6.32500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.48600   | 6.47400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.48000   | 8.46900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.47900  | 10.46800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.18200   | 0.17600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.71500   | 0.70300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.54100   | 1.52900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.46700   | 2.45500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.40800   | 4.39600                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.38600   | 6.37500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.38000   | 8.36900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.37900  | 10.36800                        | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.13700   | 0.13200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.60900   | 0.59700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.40800   | 1.39500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.32600   | 2.31300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 3.28400   | 3.27200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 5.24600   | 5.23400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 7.23200   | 7.22100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 9.22900   | 9.21800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 11.22900  | 11.21800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.16600   | 0.16000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.67900   | 0.66700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.49600   | 1.48400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.42000   | 2.40800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.38100   | 3.36900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.34500   | 5.33300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.33200   | 7.32100                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 9.32900   | 9.31800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 11.32900  | 11.31800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.27600   | 0.26800                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.90500   | 0.89300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.76800   | 1.75500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.70500   | 2.69300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 4.65400   | 4.64200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 6.63500   | 6.62300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 8.63000   | 8.61900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 10.62900  | 10.61800                        | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 2.51400   | 2.50200                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.25500   | 0.24700                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.86600   | 0.85400                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.72200   | 1.71000                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 2.65700   | 2.64500                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 4.60500   | 4.59300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 6.58500   | 6.57300                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 8.58000   | 8.56900                         | 0             |
| 04/06/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 10.57900  | 10.56800                        | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.42340   | 6.45710                         | 7,725         |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.01800   | 0.02800                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 0.82300   | 0.85700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 1.82300   | 1.85700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 2.82300   | 2.85700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 3.82300   | 3.85700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.02700   | 0.03900                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 0.87300   | 0.90700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 1.87300   | 1.90700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 2.87300   | 2.90700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 3.87300   | 3.90700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 6.50   | C            | Foreign Exchange Future | 0.03900   | 0.05400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 5.50   | C            | Foreign Exchange Future | 0.92300   | 0.95700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 4.50   | C            | Foreign Exchange Future | 1.92300   | 1.95700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 3.50   | C            | Foreign Exchange Future | 2.92300   | 2.95700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 2.50   | C            | Foreign Exchange Future | 3.92300   | 3.95700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 6.70   | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010  | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.57400   | 0.60800                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.57300   | 1.60700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.57300   | 2.60700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.57300   | 3.60700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 0.67400   | 0.70700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 1.67300   | 1.70700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 2.67300   | 2.70700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 3.67300   | 3.70700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.52400   | 0.55800                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.52300   | 1.55700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.52300   | 2.55700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.52300   | 3.55700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.17300   | 2.20700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.17300   | 3.20700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.19000   | 0.22300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.17300   | 1.20700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.37600   | 0.41000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.37300   | 1.40700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.37300   | 2.40700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.37300   | 3.40700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.62400   | 0.65700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.62300   | 1.65700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.62300   | 2.65700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.62300   | 3.65700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.01300   | 0.02000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 0.77300   | 0.80700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 1.77300   | 1.80700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 2.77300   | 2.80700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 3.77300   | 3.80700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.28000   | 0.31400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.27300   | 1.30700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.27300   | 2.30700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.27300   | 3.30700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.32800   | 0.36200                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.32300   | 1.35700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.32300   | 2.35700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.32300   | 3.35700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.42500   | 0.45900                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.42300   | 1.45700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.42300   | 2.45700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.42300   | 3.45700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.47500   | 0.50800                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.47300   | 1.50700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.47300   | 2.50700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.47300   | 3.50700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.23400   | 0.26800                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.22300   | 1.25700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.22300   | 2.25700                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.22300   | 3.25700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.62700   | 2.59300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.62700   | 4.59300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.62700   | 6.59300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.62700   | 8.59300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.77700   | 0.74400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.77700   | 2.74300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.77700   | 4.74300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.77700   | 6.74300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.77700   | 8.74300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.52800   | 0.49600                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.52700   | 2.49300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.52700   | 4.49300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.52700   | 6.49300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.52700   | 8.49300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.57800   | 0.54500                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.57700   | 2.54300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.57700   | 4.54300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.57700   | 6.54300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.57700   | 8.54300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.67800   | 0.64400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.67700   | 2.64300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.67700   | 4.64300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.67700   | 6.64300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.67700   | 8.64300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.72700   | 0.69400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.72700   | 2.69300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.72700   | 4.69300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.72700   | 6.69300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.72700   | 8.69300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.24000   | 0.21300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 2.22700   | 2.19300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 4.22700   | 4.19300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 6.22700   | 6.19300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 8.22700   | 8.19300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.38100   | 0.35000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.37700   | 2.34300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.82700   | 4.79300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.82700   | 6.79300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.82700   | 8.79300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.62800   | 0.59400                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.82700   | 0.79300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.82700   | 2.79300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.37700   | 4.34300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.37700   | 6.34300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.37700   | 8.34300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.47900   | 0.44700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.47700   | 2.44300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.47700   | 4.44300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.47700   | 6.44300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.47700   | 8.44300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.33300   | 0.30300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 2.32700   | 2.29300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 4.32700   | 4.29300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 6.32700   | 6.29300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 8.32700   | 8.29300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.43000   | 0.39800                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.42700   | 2.39300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.42700   | 4.39300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.42700   | 6.39300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.42700   | 8.39300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.28600   | 0.25700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.11600   | 0.09700                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 2.07700   | 2.04300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 4.07700   | 4.04300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 6.07700   | 6.04300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 8.07700   | 8.04300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.15400   | 0.13200                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 2.12700   | 2.09300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 4.12700   | 4.09300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 6.12700   | 6.09300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 8.12700   | 8.09300                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/06/2010 | AU\$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date                        | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|-----------------------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 04/06/2010                  | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.19500   | 0.17100                         | 0                 |
| 04/06/2010                  | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 2.17700   | 2.14300                         | 0                 |
| 04/06/2010                  | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 4.17700   | 4.14300                         | 0                 |
| 04/06/2010                  | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 6.17700   | 6.14300                         | 0                 |
| 04/06/2010                  | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 8.17700   | 8.14300                         | 0                 |
| 04/06/2010                  | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.45200   | 6.48760                         | 5,561             |
| 04/06/2010                  | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.08700   | 0.09500                         | 0                 |
| 04/06/2010                  | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.53500   | 0.50700                         | 0                 |
| 04/06/2010                  | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.47680   | 6.51200                         | 5,268             |
| 04/06/2010                  | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.17500   | 0.18600                         | 0                 |
| 04/06/2010                  | AU\$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.16400   | 0.17500                         | 200               |
| 04/06/2010                  | AU\$ / R On 13 December 2010  | 6.90   | P            | Foreign Exchange Future | 0.59800   | 0.57400                         | 0                 |
| 04/06/2010                  | AU\$ / R On 13 December 2010  | 6.95   | P            | Foreign Exchange Future | 0.63700   | 0.61300                         | 0                 |
| 04/06/2010                  | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.37600   | 7.35310                         | 65                |
| 04/06/2010                  | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.10400   | 0.09100                         | 0                 |
| 04/06/2010                  | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.14400   | 0.12700                         | 0                 |
| 04/06/2010                  | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.07000   | 0.06000                         | 0                 |
| 04/06/2010                  | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.04400   | 0.05700                         | 0                 |
| 04/06/2010                  | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.01800   | 0.02400                         | 0                 |
| 04/06/2010                  | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.02800   | 0.03800                         | 0                 |
| 04/06/2010                  | CAD/ R On 13 September 2010   |        |              | Foreign Exchange Future | 7.48330   | 7.46010                         | 10                |
| 04/06/2010                  | CAD/ R On 13 September 2010   | 7.50   | C            | Foreign Exchange Future | 0.17800   | 0.16600                         | 0                 |
| 04/06/2010                  | CAD/ R On 13 September 2010   | 7.50   | P            | Foreign Exchange Future | 0.19500   | 0.20600                         | 0                 |
| <b>Future Open Interest</b> |                               |        |              |                         |           |                                 | <b>371,552.00</b> |
| <b>Option Open Interest</b> |                               |        |              |                         |           |                                 | <b>334,597.00</b> |
| <b>Grand Total</b>          |                               |        |              |                         |           |                                 | <b>706,149.00</b> |