



# Currency Futures Weekly Statistics

From: 04/01/2010 To: 08/01/2010

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7.4262    | 7.4730                       | 278,687       |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 125           |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 1,147         |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 4,010         |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 9,000         |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 1             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 16,483        |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 27,500        |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 27,500        |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |







| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 220           |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 8                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 500           |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 670           |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 5,000         |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 100           |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |



| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 9,671         |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 7.5572    | 7.6071                          | 39,557        |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 100           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,795        |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 450           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 55            |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 21,795        |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 390           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 21,978        |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 21,978        |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 100           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 600           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 33            |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 4             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 130           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details          | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7.6877    | 7.7384                       | 4,585         |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 409           |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |







| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 3,000         |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 500           |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7         | 7                               | 0             |





| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 7.8162    | 7.8664                          | 493           |
| 04/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |









| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 12.0000   | 12.0415                      | 14,008        |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 11,630        |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 7                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 9                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 12.2054   | 12.2509                      | 12,392        |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 1                            | 8,032         |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |









| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 8,032         |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 11,194        |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 11,194        |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 5                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 12.4100   | 12.4553                         | 1,101         |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0.0802    | 0.0809                          | 1,240         |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0.0817    | 0.0825                          | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 10.7134   | 10.7672                         | 23,011        |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |















| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 4                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 5                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 6                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 8                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 10.8996   | 10.9573                      | 12,700        |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 25            |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 20            |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |













| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 271           |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 2                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 11.0812   | 11.1393                      | 15            |
| 04/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 11.2592   | 11.3158                      | 150           |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |









| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6.6988    | 6.6673                       | 12,735        |























| Date       | Contract Details       | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|-------------------------|-----------|------------------------------|---------------|
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |





| Date       | Contract Details            | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 04/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 04/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 6.7890    | 6.7617                          | 0             |
| 04/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 04/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 7.3984    | 7.4262                          | 291,329       |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 1,147         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 4,010         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 9,000         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 27,500        |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 27,500        |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 4                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 8,029         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 16,483        |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 15,915        |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 248           |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 279           |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |







| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,110         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 9,671         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |



| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 220           |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 500           |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 670           |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 12,000        |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 7.5279    | 7.5572                          | 39,798        |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,795        |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 390           |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 4             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 130           |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 430           |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 200           |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |

| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7.6572    | 7.6877                          | 5,663         |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |





















| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 11.8651   | 12.0000                      | 14,271        |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 3         | 3                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |









| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 12.0666   | 12.2054                         | 12,392        |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 2         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 8,032         |
| 05/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 8,032         |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 6                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 7                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 9                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 7                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 9                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 12.2678   | 12.4100                      | 1,101         |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0.0810    | 0.0802                       | 1,240         |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0.0825    | 0.0817                       | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 10.6557   | 10.7134                      | 21,879        |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |









| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 2,700         |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 8                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 10.8391   | 10.8996                      | 12,957        |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 25            |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 20            |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |





| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |



| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 4                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 6                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 8                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 271           |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 11.0181   | 11.0812                      | 15            |
| 05/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 11.1934   | 11.2592                      | 150           |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |

| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |

| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6.7076    | 6.6988                       | 12,735        |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |















| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 6.7553    | 6.7468                       | 409           |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |













| Date       | Contract Details            | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|-------------------------|-----------|------------------------------|---------------|
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 05/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 05/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 6.7976    | 6.7890                       | 60            |
| 05/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 05/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 7.4399    | 7.3984                       | 291,172       |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |









| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 125           |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 4,010         |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 9,000         |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 8,029         |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 16,483        |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 15,915        |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 248           |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 279           |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 40            |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 279           |





| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,110         |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 12,000        |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 9,671         |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 7.5691    | 7.5279                          | 39,778        |
| 06/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 390           |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,978        |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,978        |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 100           |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 600           |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 33            |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 1,900         |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 139           |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 26,596        |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 26,596        |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,795        |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 130           |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |

| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 3                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7.6988    | 7.6572                          | 5,663         |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |















| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 7.8283    | 7.7848                          | 493           |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 300           |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 330           |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |







| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 5                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 11.8626   | 11.8651                         | 14,441        |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 11,630        |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 12.0619   | 12.0666                      | 12,392        |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 8,032         |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |









| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 5                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |







| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 12.2627   | 12.2678                      | 1,101         |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0.0805    | 0.0810                       | 1,240         |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0.0820    | 0.0825                       | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 10.6764   | 10.6557                      | 21,885        |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |

















| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 10.8586   | 10.8391                      | 12,957        |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 25            |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 20            |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 271           |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 11.0374   | 11.0181                      | 15            |
| 06/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 11.2154   | 11.1934                      | 150           |
| 06/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |







| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                            | 0             |

| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 06/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6.7669    | 6.7076                       | 12,735        |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |



| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |



| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |







| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 06/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 6.8132    | 6.7553                          | 409           |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |













| Date       | Contract Details            | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|-------------------------|-----------|------------------------------|---------------|
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 06/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 06/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 6.8549    | 6.7976                       | 60            |
| 06/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 06/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 7.4788    | 7.4399                       | 290,025       |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 3                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                            | 0             |









| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 1,147         |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 4,010         |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 9,000         |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 8,029         |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 16,483        |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 15,915        |



| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 248           |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 279           |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 5,000         |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 5,000         |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 220           |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 200           |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 12,000        |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 7.6080    | 7.5691                          | 39,788        |
| 07/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 26,596        |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 26,596        |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,795        |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 390           |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,978        |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,978        |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 100           |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |









| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 200           |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 4             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 130           |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 6         | 7                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 8         | 9                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7.7398    | 7.6988                          | 5,663         |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |













| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 7.8703    | 7.8283                          | 493           |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 300           |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 330           |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |







| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 5                               | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 11,630        |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 11,630        |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 5                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 07/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |







| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 8,032         |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |









| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 6                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                           | 0             |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 12.3048   | 12.2627                      | 1,101         |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0.0803    | 0.0805                       | 1,364         |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0.0817    | 0.0820                       | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 10.7092   | 10.6764                      | 22,006        |
| 07/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |













| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 7                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 10.8910   | 10.8586                      | 12,937        |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 25            |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 20            |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |











| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 271           |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 11.0715   | 11.0374                      | 15            |
| 07/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 11.2501   | 11.2154                      | 150           |
| 07/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |









| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 4                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 07/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6.8158    | 6.7669                          | 12,727        |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |

| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |









| Date       | Contract Details        | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|------------------------------|---------------|
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 07/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 6.8612    | 6.8132                       | 409           |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                            | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details       | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |







| Date       | Contract Details            | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0             |
| 07/01/2010 | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 07/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 6.9041    | 6.8549                          | 60            |
| 07/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 07/01/2010 | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 7.4567    | 7.4788                          | 285,112       |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10       | Foreign Exchange Future | 3         | 3                               | 0             |





| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 8,029         |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 16,483        |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 15,915        |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 248           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 279           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 40            |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 279           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 15,890        |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |













| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 220           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 500           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 670           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,000         |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details      | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 100           |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 5,110         |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |



| Date       | Contract Details      | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 7.5863    | 7.6080                       | 39,788        |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 140           |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 450           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 55            |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 21,795        |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 390           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,978        |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 21,978        |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 100           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 600           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 33            |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 1,900         |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 130           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 4             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 9         | 8                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 200           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 430           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 200           |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 6         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |

| Date       | Contract Details          | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7.7165    | 7.7398                       | 5,663         |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                            | 0             |











| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details          | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 13-September-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 7.8467    | 7.8703                          | 493           |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 300           |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 330           |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10  | Foreign Exchange Future | 0         | 0                               | 0             |







| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 117           |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |





| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 2         | 1                            | 0             |
| 08/01/2010 | \$ / R On 13-December-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 11.9483   | 11.9038                      | 14,436        |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                            | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 11,630        |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |





| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 4                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 2                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                           | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 15-March-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 12.1493   | 12.1024                         | 12,403        |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 4         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |





| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 8,032         |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 7                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                           | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10 | Foreign Exchange Future | 9         | 9                               | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | £ / R On 14-June-10      | Foreign Exchange Future | 10        | 10                              | 0             |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 12.3519   | 12.3048                         | 1,101         |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | £ / R On 13-September-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0.0803    | 0.0803                          | 1,364         |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0.0818    | 0.0817                          | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | ¥ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 10.7007   | 10.7092                         | 22,014        |
| 08/01/2010 | € / R On 15-March-10     | Foreign Exchange Future | 0         | 0                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 24            |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |







| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |



| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |

| Date       | Contract Details     | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 15-March-10 | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 10.8832   | 10.8910                      | 12,937        |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 0         | 0                            | 25            |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 1         | 1                            | 20            |
| 08/01/2010 | € / R On 14-June-10  | Foreign Exchange Future | 2         | 2                            | 0             |

| Date       | Contract Details    | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                            | 0             |



| Date       | Contract Details    | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |







| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 5         | 5                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 7         | 7                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 9         | 9                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 0         | 0                            | 271           |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 4         | 4                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 6         | 6                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 8         | 8                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 14-June-10      | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 11.0632   | 11.0715                      | 15            |
| 08/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 0         | 0                            | 0             |

| Date       | Contract Details         | Product                 | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-------------------------|-----------|------------------------------|---------------|
| 08/01/2010 | € / R On 13-September-10 | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 11.2409   | 11.2501                      | 150           |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 3         | 3                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 2         | 2                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 0         | 0                            | 0             |
| 08/01/2010 | € / R On 13-December-10  | Foreign Exchange Future | 1         | 1                            | 0             |









| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 5         | 5                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 7         | 7                               | 0             |
| 08/01/2010 | € / R On 13-December-10 | Foreign Exchange Future | 9         | 9                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6.8109    | 6.8158                          | 12,707        |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |





| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |









| Date       | Contract Details        | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | AU\$ / R On 15-March-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 6.8559    | 6.8612                          | 409           |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 0         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10  | Foreign Exchange Future | 1         | 1                               | 0             |





| Date       | Contract Details       | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|-------------------------|-----------|---------------------------------|---------------|
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 3         | 3                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 8         | 8                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 0         | 0                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 1         | 1                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 2         | 2                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 4         | 4                               | 0             |
| 08/01/2010 | AU\$ / R On 14-June-10 | Foreign Exchange Future | 6         | 6                               | 0             |





| Date         | Contract Details            | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest  |
|--------------|-----------------------------|-------------------------|-----------|---------------------------------|----------------|
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 2         | 2                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 4         | 4                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 6         | 6                               | 0              |
| 08/01/2010   | AU\$ / R On 14-June-10      | Foreign Exchange Future | 8         | 8                               | 0              |
| 08/01/2010   | AU\$ / R On 13-September-10 | Foreign Exchange Future | 6.8971    | 6.9041                          | 60             |
| 08/01/2010   | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0              |
| 08/01/2010   | AU\$ / R On 13-September-10 | Foreign Exchange Future | 0         | 0                               | 0              |
| <b>Total</b> |                             |                         |           |                                 | <b>845,369</b> |