



Currency Futures & Options Weekly Statistics

From: 19/04/2010 To: 21/04/2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 14-March-11 | | | Foreign Exchange Future | 7.88360 | 7.80440 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.71800 | 4.64100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 4.03600 | 3.96300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.93600 | 3.86300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.88600 | 3.81300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.95200 | 3.87700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.90200 | 3.82700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.85200 | 3.77700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.91800 | 3.84100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.86800 | 3.79100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.81800 | 3.74100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.76800 | 3.69100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.71800 | 3.64100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.66800 | 3.59100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.61800 | 3.54100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.56800 | 3.49100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.51800 | 3.44100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.46800 | 3.39100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.41800 | 3.34100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.36800 | 3.29100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.31800 | 3.24100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.26800 | 3.19200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.98600 | 2.91300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.93600 | 2.86300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.88600 | 2.81300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.95200 | 2.87700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.90200 | 2.82700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.85200 | 2.77700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.91900 | 2.84200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.86900 | 2.79200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.81900 | 2.74200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.76900 | 2.69300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.71900 | 2.64300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.67000 | 2.59300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.62000 | 2.54300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.57000 | 2.49400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.52000 | 2.44400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.47000 | 2.39400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.42100 | 2.34400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.37100 | 2.29500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.32100 | 2.24500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.27200 | 2.19500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.98600 | 1.91300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.93600 | 1.86300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.88600 | 1.81300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.95400 | 1.87900 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.90400 | 1.82900 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.85400 | 1.78000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.92500 | 1.85000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.87600 | 1.80100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.82700 | 1.75200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.77800 | 1.70300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.72900 | 1.65400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.68000 | 1.60600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.63100 | 1.55700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.58300 | 1.50900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.53400 | 1.46100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.48600 | 1.41300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.01900 | 0.02200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.43800 | 1.36500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.39000 | 1.31800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.02300 | 0.02700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.34200 | 1.27100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.02500 | 0.03000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.29400 | 1.22400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.02700 | 0.03300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.98900 | 0.91600 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.93900 | 0.86700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.89000 | 0.81900 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.97000 | 0.90400 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.01800 | 0.02700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.92400 | 0.86000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.02200 | 0.03300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.87900 | 0.81600 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.02700 | 0.03900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.97500 | 0.91400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.05800 | 0.07300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.93400 | 0.87400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.06700 | 0.08300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.89300 | 0.83500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.07600 | 0.09400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.85400 | 0.79700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.08700 | 0.10600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.81600 | 0.76000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.09900 | 0.11900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.77800 | 0.72400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.11100 | 0.13300 | 0 |

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|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.74200 | 0.68900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.12500 | 0.14800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.70600 | 0.65600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.13900 | 0.16500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.67200 | 0.62300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.15500 | 0.18200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.63900 | 0.59200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.17200 | 0.20100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.60700 | 0.56100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.19000 | 0.22000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.40 | C | Foreign Exchange Future | 0.57600 | 0.53200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.40 | P | Foreign Exchange Future | 0.20900 | 0.24100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.45 | C | Foreign Exchange Future | 0.54700 | 0.50400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.45 | P | Foreign Exchange Future | 0.23000 | 0.26300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.50 | C | Foreign Exchange Future | 0.51800 | 0.47700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.50 | P | Foreign Exchange Future | 0.25100 | 0.28600 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 0.15300 | 0.12500 | 1,430 |
| 19/04/2010 | \$ / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.16700 | 0.21200 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 7.60 | C | Foreign Exchange Future | 0.31000 | 0.27700 | 100 |
| 19/04/2010 | \$ / R On 13-September-10 | 7.60 | P | Foreign Exchange Future | 0.25800 | 0.30000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 7.65 | C | Foreign Exchange Future | 0.11500 | 0.09300 | 100 |
| 19/04/2010 | \$ / R On 14-June-10 | 7.65 | P | Foreign Exchange Future | 0.22900 | 0.28000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 7.70 | C | Foreign Exchange Future | 0.26600 | 0.24100 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 7.70 | P | Foreign Exchange Future | 0.31400 | 0.36400 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.24800 | 0.22500 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.34600 | 0.39800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.37200 | 0.34300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.40500 | 0.45200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.35400 | 0.32700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.43700 | 0.48600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.33700 | 0.31100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.47000 | 0.52000 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.44700 | 0.41000 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.51300 | 0.55600 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.42500 | 0.41900 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.54100 | 0.61500 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.43300 | 0.39900 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.59900 | 0.64500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.27600 | 0.25600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.60900 | 0.66500 | 0 |

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|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.26300 | 0.24400 | 4,400 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.64600 | 0.70300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.25000 | 0.23200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.68300 | 0.74100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.23800 | 0.22200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.72100 | 0.78100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.22700 | 0.21200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.76000 | 0.82100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.21700 | 0.20200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.80000 | 0.86100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.20700 | 0.19300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.84000 | 0.90200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.19800 | 0.18500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.88100 | 0.94400 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.30300 | 0.27700 | 30,000 |
| 19/04/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.91900 | 0.97300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.18100 | 0.16900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.96400 | 1.02800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.17300 | 0.16200 | 117 |
| 19/04/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.00600 | 1.07100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.11900 | 1.19100 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.07100 | 0.06800 | 3,000 |
| 19/04/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.11900 | 1.19100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.21800 | 1.29000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.26700 | 1.34000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.31700 | 1.38900 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.36600 | 1.43900 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 1.41600 | 1.48900 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.00 | C | Foreign Exchange Future | 0.05100 | 0.05000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.00 | P | Foreign Exchange Future | 1.39900 | 1.47300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.11900 | 0.11400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.40200 | 1.47300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.11400 | 0.10900 | 330 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.44700 | 1.51800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.04300 | 0.04300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.54100 | 1.61600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.10600 | 0.10200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.53900 | 1.61100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 1.71500 | 1.78800 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.03800 | 0.03800 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.68600 | 1.76100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 1.81500 | 1.88800 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 26,596 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 1.86500 | 1.93800 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 1.91500 | 1.98800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.08600 | 0.08400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.81900 | 1.89300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.08300 | 0.08100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.86600 | 1.94000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 2.06400 | 2.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 2.11400 | 2.18700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.02600 | 0.02500 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.07400 | 2.14800 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.12200 | 2.19600 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.17000 | 2.24400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.06800 | 0.06600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.15100 | 2.22500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.06500 | 0.06400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.19800 | 2.27300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.06300 | 0.06100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.24600 | 2.32000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.06000 | 0.05900 | 300 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.29300 | 2.36800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.05800 | 0.05700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.34100 | 2.41600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.05600 | 0.05500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.38900 | 2.46400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.05400 | 0.05300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.43700 | 2.51200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.05200 | 0.05100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.48500 | 2.56000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.05000 | 0.05000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.53300 | 2.60900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.04800 | 0.04800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.58100 | 2.65700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.04700 | 0.04700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.63000 | 2.70600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.04500 | 0.04500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.67800 | 2.75400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.04300 | 0.04400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.72600 | 2.80300 | 0 |
| 19/04/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.08800 | 0.08000 | 30,000 |
| 19/04/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.70400 | 2.77600 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.01400 | 3.08700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.06400 | 3.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.11400 | 3.18700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 3.16400 | 3.23700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.21400 | 3.28700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.26400 | 3.33700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 3.46400 | 3.53700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.02900 | 0.03000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.31200 | 3.38900 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 3.56400 | 3.63700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 3.61400 | 3.68700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 3.66400 | 3.73700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 3.71400 | 3.78700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 3.76400 | 3.83700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 3.81400 | 3.88700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 3.86400 | 3.93700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 3.91400 | 3.98700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 3.96400 | 4.03700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 4.01400 | 4.08700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 4.06400 | 4.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 4.11400 | 4.18700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.04900 | 4.12400 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.09900 | 4.17400 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.14900 | 4.22400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.10100 | 4.17700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.15000 | 4.22600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.19900 | 4.27500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.24800 | 4.32400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.29700 | 4.37300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.34600 | 4.42200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.39500 | 4.47200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.44500 | 4.52100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.49400 | 4.57000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.54300 | 4.61900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.59300 | 4.66900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.64200 | 4.71800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.69100 | 4.76800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.74100 | 4.81700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.01400 | 5.08700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.06400 | 5.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.11400 | 5.18700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.70 | P | Foreign Exchange Future | 5.16400 | 5.23700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.21400 | 5.28700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.26400 | 5.33700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 5.46400 | 5.53700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.28700 | 5.36300 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 5.56400 | 5.63700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 5.61400 | 5.68700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 5.66400 | 5.73700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 5.76400 | 5.83700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 5.81400 | 5.88700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 5.86400 | 5.93700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 5.91400 | 5.98700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 5.96400 | 6.03700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 6.06400 | 6.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 6.11400 | 6.18700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.04800 | 6.12300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.09800 | 6.17300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.14800 | 6.22300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.08400 | 6.16000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.13400 | 6.21000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.18400 | 6.26000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.23400 | 6.31000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.28400 | 6.36000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.33400 | 6.41000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.38400 | 6.46000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.43400 | 6.51000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.48400 | 6.56000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.53400 | 6.61000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.58400 | 6.66000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.63400 | 6.71000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.68400 | 6.76000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.73400 | 6.81000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.01400 | 7.08700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.06400 | 7.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 7.16400 | 7.23700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.21400 | 7.28700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.26400 | 7.33700 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.28400 | 7.36000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 7.96400 | 8.03700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 8.06400 | 8.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 8.11400 | 8.18700 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.04800 | 8.12300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.09800 | 8.17300 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.14800 | 8.22300 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.08300 | 8.15900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.13300 | 8.20900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.18300 | 8.25900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.23300 | 8.30900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.28300 | 8.35900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.33300 | 8.40900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.38300 | 8.45900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.43300 | 8.50900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.48300 | 8.55900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.53300 | 8.60900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.58300 | 8.65900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.63300 | 8.70900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.68300 | 8.75900 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.73300 | 8.80900 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 9.01400 | 9.08700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 9.06400 | 9.13700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 9.16400 | 9.23700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 9.21400 | 9.28700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 9.26400 | 9.33700 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | \$ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 9.96400 | 10.03700 | 0 |
| 19/04/2010 | £ / R On 13-December-10 | | | Foreign Exchange Future | 11.87830 | 11.83020 | 88 |
| 19/04/2010 | £ / R On 14-June-10 | 7.90 | C | Foreign Exchange Future | 3.63500 | 3.58900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.05 | C | Foreign Exchange Future | 3.48500 | 3.43900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 3.38500 | 3.33900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.20 | C | Foreign Exchange Future | 3.33500 | 3.28900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.25 | C | Foreign Exchange Future | 3.28500 | 3.23900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 3.18500 | 3.13900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.40 | C | Foreign Exchange Future | 3.13500 | 3.08900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 2.98500 | 2.93900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 2.93500 | 2.88900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 2.88500 | 2.83900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 2.83500 | 2.78900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 2.78500 | 2.73900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 2.73500 | 2.68900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 2.68500 | 2.63900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 2.63600 | 2.58900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 2.58600 | 2.53900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 2.53600 | 2.48900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 2.48600 | 2.44000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 2.43600 | 2.39000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 2.38600 | 2.34000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 2.33600 | 2.29000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 2.28600 | 2.24000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 2.23600 | 2.19000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 2.18600 | 2.14000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 2.13600 | 2.09000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 2.08700 | 2.04100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 2.03700 | 1.99100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.55 | C | Foreign Exchange Future | 1.98700 | 1.94100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 9.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 1.93700 | 1.89100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 1.88700 | 1.84100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 1.83700 | 1.79200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 1.78800 | 1.74200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 1.73800 | 1.69200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.85 | C | Foreign Exchange Future | 1.68800 | 1.64300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.85 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.90 | C | Foreign Exchange Future | 1.63800 | 1.59300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.95 | C | Foreign Exchange Future | 1.58900 | 1.54300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 9.95 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.00 | C | Foreign Exchange Future | 1.53900 | 1.49400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.00 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.05 | C | Foreign Exchange Future | 1.49000 | 1.44400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.05 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.10 | C | Foreign Exchange Future | 1.44000 | 1.39500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.10 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 1.39100 | 1.34500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.20 | C | Foreign Exchange Future | 1.34100 | 1.29600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.20 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.25 | C | Foreign Exchange Future | 1.29200 | 1.24700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.25 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 1.24200 | 1.19800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 1.19300 | 1.14900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.40 | C | Foreign Exchange Future | 1.14400 | 1.10000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.40 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 1.09500 | 1.05100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 1.04600 | 1.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.99900 | 0.95600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.95200 | 0.90900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.90500 | 0.86300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.85900 | 0.81800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.02400 | 0.02900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.81400 | 0.77400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.02900 | 0.03500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.77000 | 0.73000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.03500 | 0.04100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.72600 | 0.68800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 0.04100 | 0.04900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.68300 | 0.64600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 0.04800 | 0.05700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.64100 | 0.60600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 0.05600 | 0.06700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.60000 | 0.56700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 0.06500 | 0.07800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.56100 | 0.52900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 0.07600 | 0.09000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.52200 | 0.49200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 0.08700 | 0.10300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.48500 | 0.45600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 0.10000 | 0.11700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.44900 | 0.42200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 0.11400 | 0.13300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.41500 | 0.39000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 0.13000 | 0.15100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.38200 | 0.35900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 0.14700 | 0.17000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.35000 | 0.32900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 0.16500 | 0.19000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.32100 | 0.30100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 0.18600 | 0.21200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.29200 | 0.27500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 0.20700 | 0.23600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.26500 | 0.25000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 0.23000 | 0.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.24400 | 0.23000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 0.25900 | 0.29100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.22500 | 0.21200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 0.29000 | 0.32300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.20700 | 0.19600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 0.32200 | 0.35700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.19000 | 0.18000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 0.35500 | 0.39100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.17500 | 0.16600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 0.39000 | 0.42700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.16100 | 0.15300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 0.42600 | 0.46400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.85 | C | Foreign Exchange Future | 0.14800 | 0.14100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.85 | P | Foreign Exchange Future | 0.46300 | 0.50200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.90 | C | Foreign Exchange Future | 0.13700 | 0.13000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.90 | P | Foreign Exchange Future | 0.50200 | 0.54100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.95 | C | Foreign Exchange Future | 0.12600 | 0.12000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 11.95 | P | Foreign Exchange Future | 0.54100 | 0.58100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.00 | C | Foreign Exchange Future | 0.11600 | 0.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.00 | P | Foreign Exchange Future | 0.58100 | 0.62200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.05 | C | Foreign Exchange Future | 0.10700 | 0.10200 | 28 |
| 19/04/2010 | £ / R On 14-June-10 | 12.05 | P | Foreign Exchange Future | 0.62200 | 0.66300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.10 | C | Foreign Exchange Future | 0.09900 | 0.09500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.10 | P | Foreign Exchange Future | 0.66400 | 0.70600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.09100 | 0.08700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 0.70600 | 0.74800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.20 | C | Foreign Exchange Future | 0.08400 | 0.08100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.20 | P | Foreign Exchange Future | 0.74900 | 0.79200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.25 | C | Foreign Exchange Future | 0.07800 | 0.07500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.25 | P | Foreign Exchange Future | 0.79300 | 0.83600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.30 | C | Foreign Exchange Future | 0.07200 | 0.06900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.30 | P | Foreign Exchange Future | 0.83700 | 0.88000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.35 | C | Foreign Exchange Future | 0.06600 | 0.06400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.35 | P | Foreign Exchange Future | 0.88100 | 0.92500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.40 | C | Foreign Exchange Future | 0.06200 | 0.06000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.40 | P | Foreign Exchange Future | 0.92700 | 0.97100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.45 | C | Foreign Exchange Future | 0.05700 | 0.05600 | 8,032 |
| 19/04/2010 | £ / R On 14-June-10 | 12.45 | P | Foreign Exchange Future | 0.97200 | 1.01700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.05300 | 0.05200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 1.01800 | 1.06300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.04900 | 0.04800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 1.06400 | 1.10900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.04600 | 0.04500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 1.11100 | 1.15600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.04300 | 0.04200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 1.15800 | 1.20300 | 0 |
| 19/04/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.19400 | 0.16400 | 0 |
| 19/04/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.18800 | 1.20500 | 0 |
| 19/04/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.18400 | 0.15400 | 0 |
| 19/04/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.22800 | 1.24500 | 0 |
| 19/04/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.17300 | 0.14500 | 0 |
| 19/04/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.26700 | 1.28600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.03200 | 0.03200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 1.34700 | 1.39300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.03000 | 0.03000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 1.39500 | 1.44100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 1.44300 | 1.48900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.02700 | 0.02600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 1.49200 | 1.53700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 1.54000 | 1.58600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 1.58800 | 1.63400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.02200 | 0.02200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 1.63700 | 1.68300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 1.68600 | 1.73200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 1.73500 | 1.78100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 1.78300 | 1.83000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 1.83200 | 1.87900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.01600 | 0.01700 | 11,194 |
| 19/04/2010 | £ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 1.88100 | 1.92800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 1.93100 | 1.97700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 1.98000 | 2.02600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 2.02900 | 2.07500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 2.07700 | 2.12400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 2.12600 | 2.17300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 2.17600 | 2.22200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 2.22500 | 2.27100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 2.27400 | 2.32000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.85 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.85 | P | Foreign Exchange Future | 2.32300 | 2.36900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.90 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.90 | P | Foreign Exchange Future | 2.37200 | 2.41900 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.95 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 13.95 | P | Foreign Exchange Future | 2.42200 | 2.46800 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.00 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.00 | P | Foreign Exchange Future | 2.47100 | 2.51700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.05 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.05 | P | Foreign Exchange Future | 2.52100 | 2.56700 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.10 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.10 | P | Foreign Exchange Future | 2.57000 | 2.61600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 2.62000 | 2.66600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.20 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.20 | P | Foreign Exchange Future | 2.67000 | 2.71600 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.25 | P | Foreign Exchange Future | 2.71900 | 2.76500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.30 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.30 | P | Foreign Exchange Future | 2.76900 | 2.81500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.35 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.35 | P | Foreign Exchange Future | 2.81900 | 2.86500 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.40 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 8,032 |
| 19/04/2010 | £ / R On 14-June-10 | 14.40 | P | Foreign Exchange Future | 2.86800 | 2.91400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 2.96800 | 3.01400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 3.01800 | 3.06400 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 3.06700 | 3.11300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 3.11700 | 3.16300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 3.16700 | 3.21300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 3.21700 | 3.26300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 3.26700 | 3.31300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 3.31700 | 3.36300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 3.36600 | 3.41300 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 3.41600 | 3.46200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 3.46600 | 3.51200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 3.51600 | 3.56200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 3.56600 | 3.61200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 3.61600 | 3.66200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 3.66600 | 3.71200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 3.71600 | 3.76200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 3.76600 | 3.81200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 3.81600 | 3.86200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 3.86600 | 3.91200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 3.91600 | 3.96200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 3.96600 | 4.01200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 4.01600 | 4.06200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 4.06600 | 4.11200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 4.11600 | 4.16200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 4.16500 | 4.21200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 4.21500 | 4.26200 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 4.26500 | 4.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.85 | P | Foreign Exchange Future | 4.31500 | 4.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.90 | P | Foreign Exchange Future | 4.36500 | 4.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 15.95 | P | Foreign Exchange Future | 4.41500 | 4.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.00 | P | Foreign Exchange Future | 4.46500 | 4.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.05 | P | Foreign Exchange Future | 4.51500 | 4.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.10 | P | Foreign Exchange Future | 4.56500 | 4.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 4.61500 | 4.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.20 | P | Foreign Exchange Future | 4.66500 | 4.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.25 | P | Foreign Exchange Future | 4.71500 | 4.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.30 | P | Foreign Exchange Future | 4.76500 | 4.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.35 | P | Foreign Exchange Future | 4.81500 | 4.86100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.40 | P | Foreign Exchange Future | 4.86500 | 4.91100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.45 | P | Foreign Exchange Future | 4.91500 | 4.96100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.50 | P | Foreign Exchange Future | 4.96500 | 5.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 5.01500 | 5.06100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 5.06500 | 5.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.65 | P | Foreign Exchange Future | 5.11500 | 5.16100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 5.16500 | 5.21100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 5.21500 | 5.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 5.26500 | 5.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.85 | P | Foreign Exchange Future | 5.31500 | 5.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.90 | P | Foreign Exchange Future | 5.36500 | 5.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 16.95 | P | Foreign Exchange Future | 5.41500 | 5.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.00 | P | Foreign Exchange Future | 5.46500 | 5.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.05 | P | Foreign Exchange Future | 5.51500 | 5.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.10 | P | Foreign Exchange Future | 5.56500 | 5.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.15 | P | Foreign Exchange Future | 5.61500 | 5.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.20 | P | Foreign Exchange Future | 5.66500 | 5.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.25 | P | Foreign Exchange Future | 5.71500 | 5.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 5.76500 | 5.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 5.81500 | 5.86100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 5.86500 | 5.91100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 5.91500 | 5.96100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 11,194 |
| 19/04/2010 | £ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 5.96500 | 6.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 6.01500 | 6.06100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 6.06500 | 6.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.65 | P | Foreign Exchange Future | 6.11500 | 6.16100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 6.16500 | 6.21100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 6.21500 | 6.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 6.26500 | 6.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.85 | P | Foreign Exchange Future | 6.31500 | 6.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.90 | P | Foreign Exchange Future | 6.36500 | 6.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 17.95 | P | Foreign Exchange Future | 6.41500 | 6.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.00 | P | Foreign Exchange Future | 6.46500 | 6.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.05 | P | Foreign Exchange Future | 6.51500 | 6.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.10 | P | Foreign Exchange Future | 6.56500 | 6.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 6.61500 | 6.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.20 | P | Foreign Exchange Future | 6.66500 | 6.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.25 | P | Foreign Exchange Future | 6.71500 | 6.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.30 | P | Foreign Exchange Future | 6.76500 | 6.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.35 | P | Foreign Exchange Future | 6.81500 | 6.86100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.40 | P | Foreign Exchange Future | 6.86500 | 6.91100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.45 | P | Foreign Exchange Future | 6.91500 | 6.96100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.50 | P | Foreign Exchange Future | 6.96500 | 7.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.55 | P | Foreign Exchange Future | 7.01500 | 7.06100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 18.60 | P | Foreign Exchange Future | 7.06500 | 7.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.65 | P | Foreign Exchange Future | 7.11500 | 7.16100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.70 | P | Foreign Exchange Future | 7.16500 | 7.21100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.75 | P | Foreign Exchange Future | 7.21500 | 7.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.80 | P | Foreign Exchange Future | 7.26500 | 7.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.85 | P | Foreign Exchange Future | 7.31500 | 7.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.90 | P | Foreign Exchange Future | 7.36500 | 7.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 18.95 | P | Foreign Exchange Future | 7.41500 | 7.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.00 | P | Foreign Exchange Future | 7.46500 | 7.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.05 | P | Foreign Exchange Future | 7.51500 | 7.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.10 | P | Foreign Exchange Future | 7.56500 | 7.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.15 | P | Foreign Exchange Future | 7.61500 | 7.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.20 | P | Foreign Exchange Future | 7.66500 | 7.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.25 | P | Foreign Exchange Future | 7.71500 | 7.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 7.76500 | 7.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 7.81500 | 7.86100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 7.86500 | 7.91100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 7.91500 | 7.96100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 7.96500 | 8.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 8.01500 | 8.06100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 8.06500 | 8.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.65 | P | Foreign Exchange Future | 8.11500 | 8.16100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 8.16500 | 8.21100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 8.21500 | 8.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 8.26500 | 8.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.85 | P | Foreign Exchange Future | 8.31500 | 8.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.90 | P | Foreign Exchange Future | 8.36500 | 8.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 19.95 | P | Foreign Exchange Future | 8.41500 | 8.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.00 | P | Foreign Exchange Future | 8.46500 | 8.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.05 | P | Foreign Exchange Future | 8.51500 | 8.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.10 | P | Foreign Exchange Future | 8.56500 | 8.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 8.61500 | 8.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.20 | P | Foreign Exchange Future | 8.66500 | 8.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.25 | P | Foreign Exchange Future | 8.71500 | 8.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.30 | P | Foreign Exchange Future | 8.76500 | 8.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.35 | P | Foreign Exchange Future | 8.81500 | 8.86100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.40 | P | Foreign Exchange Future | 8.86500 | 8.91100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.55 | P | Foreign Exchange Future | 9.01500 | 9.06100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.60 | P | Foreign Exchange Future | 9.06500 | 9.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.65 | P | Foreign Exchange Future | 9.11500 | 9.16100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 20.70 | P | Foreign Exchange Future | 9.16500 | 9.21100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.75 | P | Foreign Exchange Future | 9.21500 | 9.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.80 | P | Foreign Exchange Future | 9.26500 | 9.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.85 | P | Foreign Exchange Future | 9.31500 | 9.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.90 | P | Foreign Exchange Future | 9.36500 | 9.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 20.95 | P | Foreign Exchange Future | 9.41500 | 9.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.00 | P | Foreign Exchange Future | 9.46500 | 9.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.05 | P | Foreign Exchange Future | 9.51500 | 9.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.10 | P | Foreign Exchange Future | 9.56500 | 9.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.15 | P | Foreign Exchange Future | 9.61500 | 9.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.20 | P | Foreign Exchange Future | 9.66500 | 9.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.25 | P | Foreign Exchange Future | 9.71500 | 9.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.30 | P | Foreign Exchange Future | 9.76500 | 9.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.35 | P | Foreign Exchange Future | 9.81500 | 9.86100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.40 | P | Foreign Exchange Future | 9.86500 | 9.91100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.45 | P | Foreign Exchange Future | 9.91500 | 9.96100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.50 | P | Foreign Exchange Future | 9.96500 | 10.01100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.55 | P | Foreign Exchange Future | 10.01500 | 10.06100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.60 | P | Foreign Exchange Future | 10.06500 | 10.11100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.65 | P | Foreign Exchange Future | 10.11500 | 10.16100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | £ / R On 14-June-10 | 21.70 | P | Foreign Exchange Future | 10.16500 | 10.21100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.75 | P | Foreign Exchange Future | 10.21500 | 10.26100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.80 | P | Foreign Exchange Future | 10.26500 | 10.31100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.85 | P | Foreign Exchange Future | 10.31500 | 10.36100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.90 | P | Foreign Exchange Future | 10.36500 | 10.41100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 21.95 | P | Foreign Exchange Future | 10.41500 | 10.46100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.00 | P | Foreign Exchange Future | 10.46500 | 10.51100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.05 | P | Foreign Exchange Future | 10.51500 | 10.56100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.10 | P | Foreign Exchange Future | 10.56500 | 10.61100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.15 | P | Foreign Exchange Future | 10.61500 | 10.66100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.20 | P | Foreign Exchange Future | 10.66500 | 10.71100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.25 | P | Foreign Exchange Future | 10.71500 | 10.76100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.30 | P | Foreign Exchange Future | 10.76500 | 10.81100 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | £ / R On 14-June-10 | 22.35 | P | Foreign Exchange Future | 10.81500 | 10.86100 | 0 |
| 19/04/2010 | ¥ / R On 13-September-10 | | | Foreign Exchange Future | 0.08310 | 0.08220 | 0 |
| 19/04/2010 | ¥ / R On 14-June-10 | 0.07 | C | Foreign Exchange Future | 0.01175 | 0.01096 | 0 |
| 19/04/2010 | ¥ / R On 14-June-10 | 0.07 | P | Foreign Exchange Future | 0.00005 | 0.00006 | 0 |
| 19/04/2010 | ¥ / R On 14-June-10 | 0.08 | C | Foreign Exchange Future | 0.00322 | 0.00280 | 0 |
| 19/04/2010 | ¥ / R On 14-June-10 | 0.08 | P | Foreign Exchange Future | 0.00152 | 0.00190 | 0 |
| 19/04/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00472 | 0.00430 | 0 |
| 19/04/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00452 | 0.00500 | 0 |
| 19/04/2010 | ¥ / R On 14-June-10 | 0.09 | C | Foreign Exchange Future | 0.00056 | 0.00049 | 0 |
| 19/04/2010 | ¥ / R On 14-June-10 | 0.09 | P | Foreign Exchange Future | 0.00886 | 0.00959 | 0 |
| 19/04/2010 | € / R On 13-December-10 | | | Foreign Exchange Future | 10.45940 | 10.38640 | 2,001 |
| 19/04/2010 | € / R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 2.85100 | 2.78100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 2.80100 | 2.73100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.40 | C | Foreign Exchange Future | 2.75100 | 2.68100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.45 | C | Foreign Exchange Future | 2.70100 | 2.63100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.50 | C | Foreign Exchange Future | 2.65100 | 2.58100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 2.60100 | 2.53100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 2.55100 | 2.48100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.70 | C | Foreign Exchange Future | 2.45100 | 2.38100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.75 | C | Foreign Exchange Future | 2.40100 | 2.33100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.80 | C | Foreign Exchange Future | 2.35100 | 2.28100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 7.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 2.61600 | 2.54300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 2.56600 | 2.49400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 2.51700 | 2.44400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 2.46700 | 2.39500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 2.36800 | 2.29600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 2.00100 | 1.93200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 2.26900 | 2.19700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 2.22000 | 2.14800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.30 | C | Foreign Exchange Future | 1.85100 | 1.78200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 1.80100 | 1.73200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 2.07200 | 2.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.45 | C | Foreign Exchange Future | 1.70200 | 1.63200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 8.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 1.65200 | 1.58200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.92600 | 1.85500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.01700 | 0.01900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 1.55200 | 1.48300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 1.45200 | 1.38300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 1.40200 | 1.33300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 1.35300 | 1.28400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.63700 | 1.56700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 1.58900 | 1.52000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 1.54100 | 1.47200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.03200 | 0.03600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 1.49400 | 1.42600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.03500 | 0.04000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 1.40000 | 1.33300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.04100 | 0.04700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 1.00600 | 0.93900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 1.30800 | 1.24100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.04900 | 0.05500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 1.26200 | 1.19600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.05300 | 0.06000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 0.86100 | 0.79600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.01000 | 0.01500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.81400 | 0.74900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 1.12600 | 1.06200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.06700 | 0.07600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.72000 | 0.65800 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.01900 | 0.02700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 0.67500 | 0.61400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.02400 | 0.03300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 1.00200 | 0.94500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.09300 | 0.10900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.58600 | 0.52900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.03500 | 0.04800 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 0.50100 | 0.44800 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.05000 | 0.06700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 0.46100 | 0.41000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.06000 | 0.07900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 0.42200 | 0.37300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.07100 | 0.09200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.78700 | 0.73700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 0.17800 | 0.20100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.75400 | 0.70500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.19500 | 0.21900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.72300 | 0.67500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.21400 | 0.23900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.69300 | 0.64600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.23400 | 0.26000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.63500 | 0.59100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.27600 | 0.30500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 0.19500 | 0.17000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.19400 | 0.23900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.58100 | 0.54000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.32200 | 0.35400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.55600 | 0.51500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.34700 | 0.37900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 0.13700 | 0.12000 | 20 |
| 19/04/2010 | € / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.28600 | 0.33900 | 271 |
| 19/04/2010 | € / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.12200 | 0.10600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.32100 | 0.37500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.48500 | 0.44800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.42600 | 0.46200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.09500 | 0.08300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.39400 | 0.45200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.08400 | 0.07400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.43300 | 0.49300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.42600 | 0.39400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.51700 | 0.55800 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.06500 | 0.05700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.51400 | 0.57600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.60000 | 0.66400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.04400 | 0.03900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.64300 | 0.70800 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.03900 | 0.03500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.68800 | 0.75400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.33200 | 0.30700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 0.72300 | 0.77100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.31900 | 0.29400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 0.76000 | 0.80800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.30600 | 0.28300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 0.79700 | 0.84700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.29400 | 0.27100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 0.83500 | 0.88500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.27200 | 0.25100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 0.91300 | 0.96500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 1.01500 | 1.08300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.25100 | 0.23200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 0.99200 | 1.04600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.24200 | 0.22300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.03300 | 1.08700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.01100 | 0.01000 | 25 |
| 19/04/2010 | € / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 1.16000 | 1.22900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 1.20900 | 1.27800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.21600 | 0.19900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.15700 | 1.21300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 1.30700 | 1.37600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 1.35600 | 1.42500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.19400 | 0.17900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.28500 | 1.34300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 1.45400 | 1.52400 | 0 |
| 19/04/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.07600 | 0.07100 | 0 |
| 19/04/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.43600 | 1.50200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 1.55300 | 1.62300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 1.60300 | 1.67300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 1.65200 | 1.72200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.15800 | 0.14500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 1.54900 | 1.60900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.15300 | 0.14000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 1.59400 | 1.65400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.14800 | 0.13600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 1.63900 | 1.70000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.14300 | 0.13200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 1.68400 | 1.74600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.13900 | 0.12700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 1.73000 | 1.79100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.13400 | 0.12300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 1.77500 | 1.83700 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 2.00100 | 2.07100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.12600 | 0.11600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 1.86700 | 1.93000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.12300 | 0.11300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 1.91400 | 1.97700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.11200 | 0.10300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.05300 | 2.11700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.10200 | 0.09300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.19300 | 2.25700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.08300 | 0.07500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 2.47400 | 2.53900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.07700 | 0.07000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 2.56800 | 2.63400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 3.14900 | 3.21900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 3.19900 | 3.26900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 3.24900 | 3.31900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 3.29900 | 3.36900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 3.34900 | 3.41900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 3.39900 | 3.46900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 3.44900 | 3.51900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 3.54900 | 3.61900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 3.59900 | 3.66900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 3.64900 | 3.71900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.04400 | 0.04000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 3.43500 | 3.50400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 3.48400 | 3.55300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.04200 | 0.03800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 3.53300 | 3.60200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.04100 | 0.03600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 3.58200 | 3.65000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.03800 | 0.03400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 3.67900 | 3.74800 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 3.99900 | 4.06900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.03600 | 0.03300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 3.77700 | 3.84700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.03500 | 0.03200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 3.82600 | 3.89600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.03300 | 0.02900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 3.97400 | 4.04300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.02900 | 0.02500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.12000 | 4.18900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 4.41200 | 4.48200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 4.51000 | 4.58100 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 5.14900 | 5.21900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 5.19900 | 5.26900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 5.24900 | 5.31900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 5.29900 | 5.36900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 5.34900 | 5.41900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 5.39900 | 5.46900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 5.44900 | 5.51900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 5.54900 | 5.61900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 5.59900 | 5.66900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 5.64900 | 5.71900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 5.39800 | 5.47000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 5.44800 | 5.52000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 5.49700 | 5.57000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 5.54700 | 5.61900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 5.64600 | 5.71900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 5.99900 | 6.06900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 5.74600 | 5.81800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 5.79500 | 5.86800 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 5.94500 | 6.01700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.09400 | 6.16700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 6.39400 | 6.46700 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 6.49400 | 6.56600 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 7.14900 | 7.21900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 7.19900 | 7.26900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 7.24900 | 7.31900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 7.29900 | 7.36900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 7.34900 | 7.41900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 7.39900 | 7.46900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 7.44900 | 7.51900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 7.54900 | 7.61900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 7.59900 | 7.66900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 7.64900 | 7.71900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 7.39300 | 7.46600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 7.44300 | 7.51600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 7.49300 | 7.56600 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 7.54300 | 7.61500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 7.64300 | 7.71500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 7.99900 | 8.06900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 7.74200 | 7.81500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 7.79200 | 7.86500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 7.94200 | 8.01500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.09200 | 8.16500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 8.39200 | 8.46500 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 8.49200 | 8.56500 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 9.14900 | 9.21900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 9.19900 | 9.26900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 9.24900 | 9.31900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 9.29900 | 9.36900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 9.34900 | 9.41900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 9.39900 | 9.46900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 9.44900 | 9.51900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 9.54900 | 9.61900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 9.59900 | 9.66900 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 9.64900 | 9.71900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 9.39100 | 9.46400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 9.44100 | 9.51400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 9.49100 | 9.56400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 9.54100 | 9.61400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 9.64100 | 9.71400 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 9.99900 | 10.06900 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 9.74100 | 9.81400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 9.79100 | 9.86400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 9.94100 | 10.01400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.09100 | 10.16400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 10.39100 | 10.46400 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 10.49100 | 10.56400 | 0 |
| 19/04/2010 | AU\$ / R On 13-December-10 | | | Foreign Exchange Future | 6.94770 | 6.93750 | 650 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.50 | C | Foreign Exchange Future | 4.39000 | 4.38000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.55 | C | Foreign Exchange Future | 4.34000 | 4.33000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.60 | C | Foreign Exchange Future | 4.29000 | 4.28000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.65 | C | Foreign Exchange Future | 4.24000 | 4.23000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.75 | C | Foreign Exchange Future | 4.14000 | 4.13000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.80 | C | Foreign Exchange Future | 4.09000 | 4.08000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.85 | C | Foreign Exchange Future | 4.04000 | 4.03000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.90 | C | Foreign Exchange Future | 3.99000 | 3.98000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.95 | C | Foreign Exchange Future | 3.94000 | 3.93000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 2.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.00 | C | Foreign Exchange Future | 3.89000 | 3.88000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.05 | C | Foreign Exchange Future | 3.84000 | 3.83000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.10 | C | Foreign Exchange Future | 3.79000 | 3.78000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.15 | C | Foreign Exchange Future | 3.74000 | 3.73000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.20 | C | Foreign Exchange Future | 3.69000 | 3.68000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.25 | C | Foreign Exchange Future | 3.64000 | 3.63000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.39000 | 3.38000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.55 | C | Foreign Exchange Future | 3.34000 | 3.33000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.29000 | 3.28000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.24000 | 3.23000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.75 | C | Foreign Exchange Future | 3.14000 | 3.13000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.80 | C | Foreign Exchange Future | 3.09000 | 3.08000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.85 | C | Foreign Exchange Future | 3.04000 | 3.03000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.90 | C | Foreign Exchange Future | 2.99000 | 2.98000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.95 | C | Foreign Exchange Future | 2.94000 | 2.93000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.00 | C | Foreign Exchange Future | 2.89000 | 2.88000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.05 | C | Foreign Exchange Future | 2.84000 | 2.83000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.10 | C | Foreign Exchange Future | 2.79000 | 2.78000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.15 | C | Foreign Exchange Future | 2.74000 | 2.73000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.20 | C | Foreign Exchange Future | 2.69000 | 2.68000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.25 | C | Foreign Exchange Future | 2.64000 | 2.63000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.50 | C | Foreign Exchange Future | 2.39000 | 2.38000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.34000 | 2.33000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.29000 | 2.28000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.24000 | 2.23000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.75 | C | Foreign Exchange Future | 2.14000 | 2.13000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.80 | C | Foreign Exchange Future | 2.09000 | 2.08000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.85 | C | Foreign Exchange Future | 2.04000 | 2.03000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.90 | C | Foreign Exchange Future | 1.99000 | 1.98000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.95 | C | Foreign Exchange Future | 1.94000 | 1.93000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.00 | C | Foreign Exchange Future | 1.89000 | 1.88000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.05 | C | Foreign Exchange Future | 1.84000 | 1.83000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.10 | C | Foreign Exchange Future | 1.79000 | 1.78000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.15 | C | Foreign Exchange Future | 1.74000 | 1.73000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.20 | C | Foreign Exchange Future | 1.69000 | 1.68000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.25 | C | Foreign Exchange Future | 1.64000 | 1.63000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.50 | C | Foreign Exchange Future | 1.39000 | 1.38000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.34000 | 1.33000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.29000 | 1.28000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.24000 | 1.23100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.75 | C | Foreign Exchange Future | 1.14000 | 1.13100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.80 | C | Foreign Exchange Future | 1.09000 | 1.08200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.85 | C | Foreign Exchange Future | 1.04100 | 1.03200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.90 | C | Foreign Exchange Future | 0.99100 | 0.98300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.90 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.95 | C | Foreign Exchange Future | 0.94100 | 0.93300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.00 | C | Foreign Exchange Future | 0.89200 | 0.88400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.05 | C | Foreign Exchange Future | 0.84200 | 0.83400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.10 | C | Foreign Exchange Future | 0.79300 | 0.78500 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.15 | C | Foreign Exchange Future | 0.74400 | 0.73600 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.15 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.20 | C | Foreign Exchange Future | 0.69400 | 0.68700 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.20 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.25 | C | Foreign Exchange Future | 0.64500 | 0.63800 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.25 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.50 | C | Foreign Exchange Future | 0.40600 | 0.39900 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.50 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.36000 | 0.35400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.31500 | 0.30900 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.27200 | 0.26500 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.70 | C | Foreign Exchange Future | 0.23000 | 0.22300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.70 | P | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.75 | C | Foreign Exchange Future | 0.19000 | 0.18300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.75 | P | Foreign Exchange Future | 0.05000 | 0.05300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.80 | C | Foreign Exchange Future | 0.15300 | 0.14600 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.80 | P | Foreign Exchange Future | 0.06300 | 0.06600 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.85 | C | Foreign Exchange Future | 0.11900 | 0.11200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.85 | P | Foreign Exchange Future | 0.07900 | 0.08200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.90 | C | Foreign Exchange Future | 0.09700 | 0.09100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.90 | P | Foreign Exchange Future | 0.10700 | 0.11100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.95 | C | Foreign Exchange Future | 0.07900 | 0.07400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 6.95 | P | Foreign Exchange Future | 0.13900 | 0.14400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.00 | C | Foreign Exchange Future | 0.06400 | 0.06100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.00 | P | Foreign Exchange Future | 0.17400 | 0.18100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.05 | C | Foreign Exchange Future | 0.05200 | 0.05000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.05 | P | Foreign Exchange Future | 0.21200 | 0.22000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.10 | C | Foreign Exchange Future | 0.04200 | 0.04100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.10 | P | Foreign Exchange Future | 0.25200 | 0.26100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.15 | C | Foreign Exchange Future | 0.03500 | 0.03400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.15 | P | Foreign Exchange Future | 0.29500 | 0.30400 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.20 | C | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.20 | P | Foreign Exchange Future | 0.33800 | 0.34800 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.38300 | 0.39300 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 1.61100 | 1.62200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 1.66100 | 1.67200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 1.71100 | 1.72200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.76100 | 1.77200 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.86100 | 1.87100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.91100 | 1.92100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.96100 | 1.97100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 2.01100 | 2.02100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 2.06100 | 2.07100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 2.11100 | 2.12100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 2.16100 | 2.17100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 2.21100 | 2.22100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 2.26100 | 2.27100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 2.31100 | 2.32100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 2.36000 | 2.37100 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 3.61000 | 3.62000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.66000 | 3.67000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.71000 | 3.72000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.76000 | 3.77000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.86000 | 3.87000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.91000 | 3.92000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 3.96000 | 3.97000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 4.01000 | 4.02000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 4.06000 | 4.07000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 4.11000 | 4.12000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 4.16000 | 4.17000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 4.21000 | 4.22000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 4.26000 | 4.27000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 4.31000 | 4.32000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 4.36000 | 4.37000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 5.61000 | 5.62000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.66000 | 5.67000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.71000 | 5.72000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.76000 | 5.77000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.86000 | 5.87000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.91000 | 5.92000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 5.96000 | 5.97000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 6.01000 | 6.02000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 6.06000 | 6.07000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 6.11000 | 6.12000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 6.16000 | 6.17000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 6.21000 | 6.22000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 6.26000 | 6.27000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 6.31000 | 6.32000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 6.36000 | 6.37000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 7.61000 | 7.62000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.66000 | 7.67000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.71000 | 7.72000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 7.76000 | 7.77000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.86000 | 7.87000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.91000 | 7.92000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 7.96000 | 7.97000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 8.01000 | 8.02000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 8.06000 | 8.07000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 8.11000 | 8.12000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 8.16000 | 8.17000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 8.21000 | 8.22000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 8.26000 | 8.27000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 8.31000 | 8.32000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/04/2010 | AU\$ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 8.36000 | 8.37000 | 0 |
| 19/04/2010 | CAD/ R On 13-September-10 | | | Foreign Exchange Future | 7.52470 | 7.48460 | 0 |
| 19/04/2010 | CAD/ R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.22200 | 0.19800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/04/2010 | CAD/ R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.05600 | 0.07000 | 0 |
| 19/04/2010 | CAD/ R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 0.18500 | 0.16400 | 0 |
| 19/04/2010 | CAD/ R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.06900 | 0.08600 | 0 |
| 19/04/2010 | CAD/ R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 0.15200 | 0.13300 | 0 |
| 19/04/2010 | CAD/ R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.08600 | 0.10500 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | | | Foreign Exchange Future | 7.83320 | 7.88360 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.66500 | 4.71800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.98700 | 4.03600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.88700 | 3.93600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.83700 | 3.88600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.90100 | 3.95200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.85100 | 3.90200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.80100 | 3.85200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.86500 | 3.91800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.81500 | 3.86800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.76500 | 3.81800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.71500 | 3.76800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.66500 | 3.71800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.61500 | 3.66800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.56500 | 3.61800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.51500 | 3.56800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.46500 | 3.51800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.41500 | 3.46800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.36500 | 3.41800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.31500 | 3.36800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.26600 | 3.31800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.21600 | 3.26800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.93700 | 2.98600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.88700 | 2.93600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.83700 | 2.88600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.90100 | 2.95200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.85100 | 2.90200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.80100 | 2.85200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.86600 | 2.91900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.81600 | 2.86900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.76700 | 2.81900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.71700 | 2.76900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.66700 | 2.71900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.61700 | 2.67000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.56700 | 2.62000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.51800 | 2.57000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.46800 | 2.52000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.41800 | 2.47000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.36800 | 2.42100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.31900 | 2.37100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.26900 | 2.32100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.21900 | 2.27200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.93700 | 1.98600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.88700 | 1.93600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.83700 | 1.88600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.90300 | 1.95400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.85400 | 1.90400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.80400 | 1.85400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.87300 | 1.92500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.82400 | 1.87600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.77500 | 1.82700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.72600 | 1.77800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.67700 | 1.72900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.62900 | 1.68000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.58000 | 1.63100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.53200 | 1.58300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.48300 | 1.53400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.43500 | 1.48600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.38700 | 1.43800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.33900 | 1.39000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.29200 | 1.34200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.02700 | 0.02500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.24400 | 1.29400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.02900 | 0.02700 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.94000 | 0.98900 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.89100 | 0.93900 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.84200 | 0.89000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.92400 | 0.97000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.02300 | 0.01800 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.87900 | 0.92400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.02800 | 0.02200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.83500 | 0.87900 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.03400 | 0.02700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.93200 | 0.97500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.06700 | 0.05800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.89100 | 0.93400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.07600 | 0.06700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.85200 | 0.89300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.08700 | 0.07600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.81400 | 0.85400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.09900 | 0.08700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.77600 | 0.81600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.11100 | 0.09900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.74000 | 0.77800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.12500 | 0.11100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.70500 | 0.74200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.14000 | 0.12500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.67100 | 0.70600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.15600 | 0.13900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.63800 | 0.67200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.17300 | 0.15500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.60600 | 0.63900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.19100 | 0.17200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.57500 | 0.60700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.21000 | 0.19000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.40 | C | Foreign Exchange Future | 0.54500 | 0.57600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.40 | P | Foreign Exchange Future | 0.23000 | 0.20900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.45 | C | Foreign Exchange Future | 0.51700 | 0.54700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.45 | P | Foreign Exchange Future | 0.25200 | 0.23000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.50 | C | Foreign Exchange Future | 0.48900 | 0.51800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.50 | P | Foreign Exchange Future | 0.27400 | 0.25100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 0.13400 | 0.15300 | 1,430 |
| 20/04/2010 | \$ / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.19700 | 0.16700 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 7.60 | C | Foreign Exchange Future | 0.28800 | 0.31000 | 100 |
| 20/04/2010 | \$ / R On 13-September-10 | 7.60 | P | Foreign Exchange Future | 0.28700 | 0.25800 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 7.65 | C | Foreign Exchange Future | 0.10000 | 0.11500 | 100 |
| 20/04/2010 | \$ / R On 14-June-10 | 7.65 | P | Foreign Exchange Future | 0.26300 | 0.22900 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 7.70 | C | Foreign Exchange Future | 0.25000 | 0.26600 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 7.70 | P | Foreign Exchange Future | 0.34900 | 0.31400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.23300 | 0.24800 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.38200 | 0.34600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.35300 | 0.37200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.43800 | 0.40500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.33600 | 0.35400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.47100 | 0.43700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.31900 | 0.33700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.50400 | 0.47000 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.42100 | 0.44700 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.53800 | 0.51300 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.40000 | 0.42500 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.56700 | 0.54100 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.40900 | 0.43300 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.62600 | 0.59900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.26200 | 0.27600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.64700 | 0.60900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.24900 | 0.26300 | 4,400 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.68400 | 0.64600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.23800 | 0.25000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.72300 | 0.68300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.22700 | 0.23800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.76200 | 0.72100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.21600 | 0.22700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.80100 | 0.76000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.20600 | 0.21700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.84100 | 0.80000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.19700 | 0.20700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.88200 | 0.84000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.18800 | 0.19800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.92300 | 0.88100 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.28400 | 0.30300 | 30,000 |
| 20/04/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.95100 | 0.91900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.17200 | 0.18100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.00700 | 0.96400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.16500 | 0.17300 | 117 |
| 20/04/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.05000 | 1.00600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.16700 | 1.11900 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.06800 | 0.07100 | 3,000 |
| 20/04/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.16700 | 1.11900 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.26600 | 1.21800 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.31600 | 1.26700 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.36500 | 1.31700 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.41500 | 1.36600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 1.46500 | 1.41600 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.00 | C | Foreign Exchange Future | 0.04900 | 0.05100 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.00 | P | Foreign Exchange Future | 1.44800 | 1.39900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.11400 | 0.11900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.44900 | 1.40200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.11000 | 0.11400 | 330 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.49500 | 1.44700 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.04200 | 0.04300 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.59100 | 1.54100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.10200 | 0.10600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.58700 | 1.53900 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 1.76400 | 1.71500 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.03600 | 0.03800 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.73500 | 1.68600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 1.86400 | 1.81500 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 26,596 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 1.91400 | 1.86500 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 1.96400 | 1.91500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.08300 | 0.08600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.86800 | 1.81900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.08000 | 0.08300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.91500 | 1.86600 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 2.11300 | 2.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 2.16300 | 2.11400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.02400 | 0.02600 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.12300 | 2.07400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.02200 | 0.02400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.17100 | 2.12200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.21900 | 2.17000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.06500 | 0.06800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.20000 | 2.15100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.06200 | 0.06500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.24700 | 2.19800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.06000 | 0.06300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.29500 | 2.24600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.05800 | 0.06000 | 300 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.34300 | 2.29300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.05500 | 0.05800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.39000 | 2.34100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.05300 | 0.05600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.43800 | 2.38900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.05100 | 0.05400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.48600 | 2.43700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.05000 | 0.05200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.53500 | 2.48500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.04800 | 0.05000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.58300 | 2.53300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.04600 | 0.04800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.63100 | 2.58100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.04400 | 0.04700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.67900 | 2.63000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.04300 | 0.04500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.72800 | 2.67800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.04100 | 0.04300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.77600 | 2.72600 | 0 |
| 20/04/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.08200 | 0.08800 | 30,000 |
| 20/04/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.74900 | 2.70400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.06300 | 3.01400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.11300 | 3.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.16300 | 3.11400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 3.21300 | 3.16400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.26300 | 3.21400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.31300 | 3.26400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 3.51300 | 3.46400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.02800 | 0.02900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.36300 | 3.31200 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 3.61300 | 3.56400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 3.66300 | 3.61400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 3.71300 | 3.66400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 3.76300 | 3.71400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 3.81300 | 3.76400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 3.86300 | 3.81400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 3.91300 | 3.86400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 3.96300 | 3.91400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 4.01300 | 3.96400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 4.06300 | 4.01400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 4.11300 | 4.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 4.16300 | 4.11400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.10000 | 4.04900 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.15000 | 4.09900 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.20000 | 4.14900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.15100 | 4.10100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.20000 | 4.15000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.25000 | 4.19900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.29900 | 4.24800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.34800 | 4.29700 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.39700 | 4.34600 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.44600 | 4.39500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.49600 | 4.44500 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.54500 | 4.49400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.59400 | 4.54300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.64400 | 4.59300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.69300 | 4.64200 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.74300 | 4.69100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.79200 | 4.74100 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.06300 | 5.01400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.11300 | 5.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.16300 | 5.11400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.70 | P | Foreign Exchange Future | 5.21300 | 5.16400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.26300 | 5.21400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.31300 | 5.26400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 5.51300 | 5.46400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.33900 | 5.28700 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 5.61300 | 5.56400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 5.66300 | 5.61400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 5.71300 | 5.66400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 5.81300 | 5.76400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 5.86300 | 5.81400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 5.91300 | 5.86400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 5.96300 | 5.91400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 6.01300 | 5.96400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 6.11300 | 6.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 6.16300 | 6.11400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.09900 | 6.04800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.14900 | 6.09800 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.19900 | 6.14800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.13600 | 6.08400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.18600 | 6.13400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.23600 | 6.18400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.28600 | 6.23400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.33600 | 6.28400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.38600 | 6.33400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.43600 | 6.38400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.48600 | 6.43400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.53600 | 6.48400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.58600 | 6.53400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.63600 | 6.58400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.68600 | 6.63400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.73600 | 6.68400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.78600 | 6.73400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.06300 | 7.01400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.11300 | 7.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 7.21300 | 7.16400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.26300 | 7.21400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.31300 | 7.26400 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.33600 | 7.28400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 8.01300 | 7.96400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 8.11300 | 8.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 8.16300 | 8.11400 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.09900 | 8.04800 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.14900 | 8.09800 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.19900 | 8.14800 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.13500 | 8.08300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.18500 | 8.13300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.23500 | 8.18300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.28500 | 8.23300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.33500 | 8.28300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.38500 | 8.33300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.43500 | 8.38300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.48500 | 8.43300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.53500 | 8.48300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.58500 | 8.53300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.63500 | 8.58300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.68500 | 8.63300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.73500 | 8.68300 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.78500 | 8.73300 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 9.06300 | 9.01400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 9.11300 | 9.06400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 9.21300 | 9.16400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 9.26300 | 9.21400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 9.31300 | 9.26400 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | \$ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 10.01300 | 9.96400 | 0 |
| 20/04/2010 | £ / R On 13-December-10 | | | Foreign Exchange Future | 11.83140 | 11.87830 | 98 |
| 20/04/2010 | £ / R On 14-June-10 | 7.90 | C | Foreign Exchange Future | 3.59000 | 3.63500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.05 | C | Foreign Exchange Future | 3.44000 | 3.48500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 3.34000 | 3.38500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.20 | C | Foreign Exchange Future | 3.29000 | 3.33500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.25 | C | Foreign Exchange Future | 3.24000 | 3.28500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 3.14000 | 3.18500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.40 | C | Foreign Exchange Future | 3.09000 | 3.13500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 2.94000 | 2.98500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 2.89000 | 2.93500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 2.84000 | 2.88500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 2.79000 | 2.83500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 2.74000 | 2.78500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 2.69000 | 2.73500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 2.64000 | 2.68500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 2.59100 | 2.63600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 2.54100 | 2.58600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 2.49100 | 2.53600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 2.44100 | 2.48600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 2.39100 | 2.43600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 2.34100 | 2.38600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 2.29100 | 2.33600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 2.24100 | 2.28600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 2.19100 | 2.23600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 2.14100 | 2.18600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 2.09100 | 2.13600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 2.04100 | 2.08700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 1.99100 | 2.03700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.55 | C | Foreign Exchange Future | 1.94100 | 1.98700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.55 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 1.89200 | 1.93700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 1.84200 | 1.88700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 1.79200 | 1.83700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 1.74200 | 1.78800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 1.69200 | 1.73800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.85 | C | Foreign Exchange Future | 1.64200 | 1.68800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.85 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.90 | C | Foreign Exchange Future | 1.59300 | 1.63800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.90 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.95 | C | Foreign Exchange Future | 1.54300 | 1.58900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 9.95 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.00 | C | Foreign Exchange Future | 1.49300 | 1.53900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.00 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.05 | C | Foreign Exchange Future | 1.44300 | 1.49000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.05 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.10 | C | Foreign Exchange Future | 1.39400 | 1.44000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.10 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 1.34400 | 1.39100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.20 | C | Foreign Exchange Future | 1.29500 | 1.34100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.20 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.25 | C | Foreign Exchange Future | 1.24500 | 1.29200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.25 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 1.19600 | 1.24200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 1.14600 | 1.19300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.40 | C | Foreign Exchange Future | 1.09700 | 1.14400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.40 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 1.04800 | 1.09500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.99900 | 1.04600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.95100 | 0.99900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.90300 | 0.95200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.85600 | 0.90500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.81000 | 0.85900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.76400 | 0.81400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.02400 | 0.02900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.71800 | 0.77000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.02800 | 0.03500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.67400 | 0.72600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.63000 | 0.68300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 0.04000 | 0.04800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.58800 | 0.64100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 0.04800 | 0.05600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.54600 | 0.60000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 0.05600 | 0.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.50500 | 0.56100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 0.06500 | 0.07600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.46600 | 0.52200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 0.07600 | 0.08700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.42800 | 0.48500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 0.08800 | 0.10000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.39200 | 0.44900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 0.10200 | 0.11400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.35700 | 0.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 0.11700 | 0.13000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.32400 | 0.38200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 0.13400 | 0.14700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.29300 | 0.35000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 0.15300 | 0.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.26300 | 0.32100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 0.17300 | 0.18600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.23500 | 0.29200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 0.19500 | 0.20700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.20900 | 0.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 0.21900 | 0.23000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.18900 | 0.24400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 0.24900 | 0.25900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.17100 | 0.22500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 0.28100 | 0.29000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.15400 | 0.20700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 0.31400 | 0.32200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.13900 | 0.19000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 0.34900 | 0.35500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.12600 | 0.17500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 0.38600 | 0.39000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.11400 | 0.16100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 0.42400 | 0.42600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.85 | C | Foreign Exchange Future | 0.10300 | 0.14800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.85 | P | Foreign Exchange Future | 0.46300 | 0.46300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.90 | C | Foreign Exchange Future | 0.09300 | 0.13700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.90 | P | Foreign Exchange Future | 0.50300 | 0.50200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.95 | C | Foreign Exchange Future | 0.08400 | 0.12600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 11.95 | P | Foreign Exchange Future | 0.54400 | 0.54100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.00 | C | Foreign Exchange Future | 0.07600 | 0.11600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.00 | P | Foreign Exchange Future | 0.58600 | 0.58100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.05 | C | Foreign Exchange Future | 0.06800 | 0.10700 | 28 |
| 20/04/2010 | £ / R On 14-June-10 | 12.05 | P | Foreign Exchange Future | 0.62800 | 0.62200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.10 | C | Foreign Exchange Future | 0.06200 | 0.09900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.10 | P | Foreign Exchange Future | 0.67200 | 0.66400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.05600 | 0.09100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 0.71600 | 0.70600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.20 | C | Foreign Exchange Future | 0.05100 | 0.08400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.20 | P | Foreign Exchange Future | 0.76100 | 0.74900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.25 | C | Foreign Exchange Future | 0.04600 | 0.07800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.25 | P | Foreign Exchange Future | 0.80600 | 0.79300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.30 | C | Foreign Exchange Future | 0.04200 | 0.07200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.30 | P | Foreign Exchange Future | 0.85200 | 0.83700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.35 | C | Foreign Exchange Future | 0.03800 | 0.06600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.35 | P | Foreign Exchange Future | 0.89800 | 0.88100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.40 | C | Foreign Exchange Future | 0.03400 | 0.06200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.40 | P | Foreign Exchange Future | 0.94400 | 0.92700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.45 | C | Foreign Exchange Future | 0.03100 | 0.05700 | 8,032 |
| 20/04/2010 | £ / R On 14-June-10 | 12.45 | P | Foreign Exchange Future | 0.99100 | 0.97200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.02900 | 0.05300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 1.03900 | 1.01800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.02600 | 0.04900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 1.08600 | 1.06400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.02400 | 0.04600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 1.13400 | 1.11100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.02200 | 0.04300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 1.18200 | 1.15800 | 0 |
| 20/04/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.15900 | 0.19400 | 0 |
| 20/04/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.19800 | 1.18800 | 0 |
| 20/04/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.14900 | 0.18400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.23800 | 1.22800 | 0 |
| 20/04/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.16200 | 0.17300 | 0 |
| 20/04/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.30100 | 1.26700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.01500 | 0.03200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 1.37500 | 1.34700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.01400 | 0.03000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 1.42400 | 1.39500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.01300 | 0.02800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 1.47300 | 1.44300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.01200 | 0.02700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 1.52200 | 1.49200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.01100 | 0.02500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 1.57100 | 1.54000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.01000 | 0.02300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 1.62000 | 1.58800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.01000 | 0.02200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 1.67000 | 1.63700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00900 | 0.02100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 1.71900 | 1.68600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00800 | 0.02000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 1.76800 | 1.73500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00800 | 0.01800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 1.81800 | 1.78300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00700 | 0.01700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 1.86700 | 1.83200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00700 | 0.01600 | 11,194 |
| 20/04/2010 | £ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 1.91700 | 1.88100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00600 | 0.01600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 1.96600 | 1.93100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00600 | 0.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 2.01600 | 1.98000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00500 | 0.01400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 2.06500 | 2.02900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00500 | 0.01200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 2.11500 | 2.07700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00400 | 0.01100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 2.16400 | 2.12600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00400 | 0.01100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 2.21400 | 2.17600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00400 | 0.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 2.26400 | 2.22500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00300 | 0.00900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 2.31300 | 2.27400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.85 | C | Foreign Exchange Future | 0.00300 | 0.00800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.85 | P | Foreign Exchange Future | 2.36300 | 2.32300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.90 | C | Foreign Exchange Future | 0.00300 | 0.00700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.90 | P | Foreign Exchange Future | 2.41300 | 2.37200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.95 | C | Foreign Exchange Future | 0.00300 | 0.00700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 13.95 | P | Foreign Exchange Future | 2.46300 | 2.42200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.00 | C | Foreign Exchange Future | 0.00200 | 0.00600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.00 | P | Foreign Exchange Future | 2.51200 | 2.47100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.05 | C | Foreign Exchange Future | 0.00200 | 0.00600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.05 | P | Foreign Exchange Future | 2.56200 | 2.52100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.10 | C | Foreign Exchange Future | 0.00200 | 0.00500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.10 | P | Foreign Exchange Future | 2.61200 | 2.57000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00200 | 0.00500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 2.66200 | 2.62000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.20 | C | Foreign Exchange Future | 0.00200 | 0.00500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.20 | P | Foreign Exchange Future | 2.71200 | 2.67000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.25 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.25 | P | Foreign Exchange Future | 2.76200 | 2.71900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.30 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.30 | P | Foreign Exchange Future | 2.81200 | 2.76900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.35 | C | Foreign Exchange Future | 0.00100 | 0.00400 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.35 | P | Foreign Exchange Future | 2.86100 | 2.81900 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.40 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 8,032 |
| 20/04/2010 | £ / R On 14-June-10 | 14.40 | P | Foreign Exchange Future | 2.91100 | 2.86800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 3.01100 | 2.96800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 3.06100 | 3.01800 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 3.11100 | 3.06700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 3.16100 | 3.11700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 3.21100 | 3.16700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 3.26100 | 3.21700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 3.31100 | 3.26700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 3.36100 | 3.31700 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 3.41100 | 3.36600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 3.46100 | 3.41600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 3.51100 | 3.46600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 3.56100 | 3.51600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 3.61000 | 3.56600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 3.66000 | 3.61600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 3.71000 | 3.66600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 3.76000 | 3.71600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 3.81000 | 3.76600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 3.86000 | 3.81600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 3.91000 | 3.86600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 3.96000 | 3.91600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 4.01000 | 3.96600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 4.06000 | 4.01600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 4.11000 | 4.06600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 4.16000 | 4.11600 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 4.21000 | 4.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 4.26000 | 4.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 4.31000 | 4.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.85 | P | Foreign Exchange Future | 4.36000 | 4.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.90 | P | Foreign Exchange Future | 4.41000 | 4.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 15.95 | P | Foreign Exchange Future | 4.46000 | 4.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.00 | P | Foreign Exchange Future | 4.51000 | 4.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.05 | P | Foreign Exchange Future | 4.56000 | 4.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.10 | P | Foreign Exchange Future | 4.61000 | 4.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 4.66000 | 4.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.20 | P | Foreign Exchange Future | 4.71000 | 4.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.25 | P | Foreign Exchange Future | 4.76000 | 4.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.30 | P | Foreign Exchange Future | 4.81000 | 4.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.35 | P | Foreign Exchange Future | 4.86000 | 4.81500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.40 | P | Foreign Exchange Future | 4.91000 | 4.86500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.45 | P | Foreign Exchange Future | 4.96000 | 4.91500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.50 | P | Foreign Exchange Future | 5.01000 | 4.96500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 5.06000 | 5.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 5.11000 | 5.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.65 | P | Foreign Exchange Future | 5.16000 | 5.11500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 5.21000 | 5.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 5.26000 | 5.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 5.31000 | 5.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.85 | P | Foreign Exchange Future | 5.36000 | 5.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.90 | P | Foreign Exchange Future | 5.41000 | 5.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 16.95 | P | Foreign Exchange Future | 5.46000 | 5.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.00 | P | Foreign Exchange Future | 5.51000 | 5.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.05 | P | Foreign Exchange Future | 5.56000 | 5.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.10 | P | Foreign Exchange Future | 5.61000 | 5.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.15 | P | Foreign Exchange Future | 5.66000 | 5.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.20 | P | Foreign Exchange Future | 5.71000 | 5.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.25 | P | Foreign Exchange Future | 5.76000 | 5.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 5.81000 | 5.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 5.86000 | 5.81500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 5.91000 | 5.86500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 5.96000 | 5.91500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 11,194 |
| 20/04/2010 | £ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 6.01000 | 5.96500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 6.06000 | 6.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 6.11000 | 6.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.65 | P | Foreign Exchange Future | 6.16000 | 6.11500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 6.21000 | 6.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 6.26000 | 6.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 6.31000 | 6.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.85 | P | Foreign Exchange Future | 6.36000 | 6.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.90 | P | Foreign Exchange Future | 6.41000 | 6.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 17.95 | P | Foreign Exchange Future | 6.46000 | 6.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.00 | P | Foreign Exchange Future | 6.51000 | 6.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.05 | P | Foreign Exchange Future | 6.56000 | 6.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.10 | P | Foreign Exchange Future | 6.61000 | 6.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 6.66000 | 6.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.20 | P | Foreign Exchange Future | 6.71000 | 6.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.25 | P | Foreign Exchange Future | 6.76000 | 6.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.30 | P | Foreign Exchange Future | 6.81000 | 6.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.35 | P | Foreign Exchange Future | 6.86000 | 6.81500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.40 | P | Foreign Exchange Future | 6.91000 | 6.86500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.45 | P | Foreign Exchange Future | 6.96000 | 6.91500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.50 | P | Foreign Exchange Future | 7.01000 | 6.96500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.55 | P | Foreign Exchange Future | 7.06000 | 7.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.60 | P | Foreign Exchange Future | 7.11000 | 7.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.65 | P | Foreign Exchange Future | 7.16000 | 7.11500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.70 | P | Foreign Exchange Future | 7.21000 | 7.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.75 | P | Foreign Exchange Future | 7.26000 | 7.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 18.80 | P | Foreign Exchange Future | 7.31000 | 7.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.85 | P | Foreign Exchange Future | 7.36000 | 7.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.90 | P | Foreign Exchange Future | 7.41000 | 7.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 18.95 | P | Foreign Exchange Future | 7.46000 | 7.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.00 | P | Foreign Exchange Future | 7.51000 | 7.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.05 | P | Foreign Exchange Future | 7.56000 | 7.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.10 | P | Foreign Exchange Future | 7.61000 | 7.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.15 | P | Foreign Exchange Future | 7.66000 | 7.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.20 | P | Foreign Exchange Future | 7.71000 | 7.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.25 | P | Foreign Exchange Future | 7.76000 | 7.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 7.81000 | 7.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 7.86000 | 7.81500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 7.91000 | 7.86500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 7.96000 | 7.91500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 8.01000 | 7.96500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 8.06000 | 8.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 8.11000 | 8.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.65 | P | Foreign Exchange Future | 8.16000 | 8.11500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 8.21000 | 8.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 8.26000 | 8.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 8.31000 | 8.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.85 | P | Foreign Exchange Future | 8.36000 | 8.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.90 | P | Foreign Exchange Future | 8.41000 | 8.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 19.95 | P | Foreign Exchange Future | 8.46000 | 8.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.00 | P | Foreign Exchange Future | 8.51000 | 8.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.05 | P | Foreign Exchange Future | 8.56000 | 8.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.10 | P | Foreign Exchange Future | 8.61000 | 8.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 8.66000 | 8.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.20 | P | Foreign Exchange Future | 8.71000 | 8.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.25 | P | Foreign Exchange Future | 8.76000 | 8.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.30 | P | Foreign Exchange Future | 8.81000 | 8.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.35 | P | Foreign Exchange Future | 8.86000 | 8.81500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.40 | P | Foreign Exchange Future | 8.91000 | 8.86500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.55 | P | Foreign Exchange Future | 9.06000 | 9.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.60 | P | Foreign Exchange Future | 9.11000 | 9.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.65 | P | Foreign Exchange Future | 9.16000 | 9.11500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.70 | P | Foreign Exchange Future | 9.21000 | 9.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.75 | P | Foreign Exchange Future | 9.26000 | 9.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.80 | P | Foreign Exchange Future | 9.31000 | 9.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.85 | P | Foreign Exchange Future | 9.36000 | 9.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 20.90 | P | Foreign Exchange Future | 9.41000 | 9.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 20.95 | P | Foreign Exchange Future | 9.46000 | 9.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.00 | P | Foreign Exchange Future | 9.51000 | 9.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.05 | P | Foreign Exchange Future | 9.56000 | 9.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.10 | P | Foreign Exchange Future | 9.61000 | 9.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.15 | P | Foreign Exchange Future | 9.66000 | 9.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.20 | P | Foreign Exchange Future | 9.71000 | 9.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.25 | P | Foreign Exchange Future | 9.76000 | 9.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.30 | P | Foreign Exchange Future | 9.81000 | 9.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.35 | P | Foreign Exchange Future | 9.86000 | 9.81500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.40 | P | Foreign Exchange Future | 9.91000 | 9.86500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.45 | P | Foreign Exchange Future | 9.96000 | 9.91500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.50 | P | Foreign Exchange Future | 10.01000 | 9.96500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.55 | P | Foreign Exchange Future | 10.06000 | 10.01500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.60 | P | Foreign Exchange Future | 10.11000 | 10.06500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.65 | P | Foreign Exchange Future | 10.16000 | 10.11500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.70 | P | Foreign Exchange Future | 10.21000 | 10.16500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.75 | P | Foreign Exchange Future | 10.26000 | 10.21500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.80 | P | Foreign Exchange Future | 10.31000 | 10.26500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.85 | P | Foreign Exchange Future | 10.36000 | 10.31500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | £ / R On 14-June-10 | 21.90 | P | Foreign Exchange Future | 10.41000 | 10.36500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 21.95 | P | Foreign Exchange Future | 10.46000 | 10.41500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.00 | P | Foreign Exchange Future | 10.51000 | 10.46500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.05 | P | Foreign Exchange Future | 10.56000 | 10.51500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.10 | P | Foreign Exchange Future | 10.61000 | 10.56500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.15 | P | Foreign Exchange Future | 10.66000 | 10.61500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.20 | P | Foreign Exchange Future | 10.71000 | 10.66500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.25 | P | Foreign Exchange Future | 10.76000 | 10.71500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.30 | P | Foreign Exchange Future | 10.81000 | 10.76500 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | £ / R On 14-June-10 | 22.35 | P | Foreign Exchange Future | 10.86000 | 10.81500 | 0 |
| 20/04/2010 | ¥ / R On 13-September-10 | | | Foreign Exchange Future | 0.08160 | 0.08310 | 0 |
| 20/04/2010 | ¥ / R On 14-June-10 | 0.07 | C | Foreign Exchange Future | 0.01037 | 0.01175 | 0 |
| 20/04/2010 | ¥ / R On 14-June-10 | 0.07 | P | Foreign Exchange Future | 0.00007 | 0.00005 | 0 |
| 20/04/2010 | ¥ / R On 14-June-10 | 0.08 | C | Foreign Exchange Future | 0.00239 | 0.00322 | 0 |
| 20/04/2010 | ¥ / R On 14-June-10 | 0.08 | P | Foreign Exchange Future | 0.00209 | 0.00152 | 0 |
| 20/04/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00394 | 0.00472 | 0 |
| 20/04/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00524 | 0.00452 | 0 |
| 20/04/2010 | ¥ / R On 14-June-10 | 0.09 | C | Foreign Exchange Future | 0.00036 | 0.00056 | 0 |
| 20/04/2010 | ¥ / R On 14-June-10 | 0.09 | P | Foreign Exchange Future | 0.01006 | 0.00886 | 0 |
| 20/04/2010 | € / R On 13-December-10 | | | Foreign Exchange Future | 10.38630 | 10.45940 | 2,001 |
| 20/04/2010 | € / R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 2.78200 | 2.85100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 2.73200 | 2.80100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.40 | C | Foreign Exchange Future | 2.68200 | 2.75100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.45 | C | Foreign Exchange Future | 2.63200 | 2.70100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.50 | C | Foreign Exchange Future | 2.58200 | 2.65100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 2.53200 | 2.60100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 2.48200 | 2.55100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.70 | C | Foreign Exchange Future | 2.38200 | 2.45100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.70 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.75 | C | Foreign Exchange Future | 2.33200 | 2.40100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.80 | C | Foreign Exchange Future | 2.28200 | 2.35100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 7.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 2.54400 | 2.61600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 2.49400 | 2.56600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 2.44400 | 2.51700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 2.39500 | 2.46700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 2.29600 | 2.36800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 1.93200 | 2.00100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 2.19700 | 2.26900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 2.14800 | 2.22000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.30 | C | Foreign Exchange Future | 1.78200 | 1.85100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 1.73200 | 1.80100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 2.00000 | 2.07200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.45 | C | Foreign Exchange Future | 1.63200 | 1.70200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 1.58200 | 1.65200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.85500 | 1.92600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 1.48200 | 1.55200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 1.38200 | 1.45200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 1.33300 | 1.40200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 1.28300 | 1.35300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.56700 | 1.63700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.03100 | 0.02800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 1.52000 | 1.58900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.03400 | 0.03000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 1.47300 | 1.54100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.03700 | 0.03200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 1.42600 | 1.49400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.04000 | 0.03500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 1.33400 | 1.40000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.04800 | 0.04100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.93700 | 1.00600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 1.24200 | 1.30800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.05600 | 0.04900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 1.19700 | 1.26200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.06100 | 0.05300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 0.79200 | 0.86100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.74500 | 0.81400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 1.06400 | 1.12600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.07800 | 0.06700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.65200 | 0.72000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 0.60700 | 0.67500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.94700 | 1.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.11100 | 0.09300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.51900 | 0.58600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.03800 | 0.03500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 0.43600 | 0.50100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.05500 | 0.05000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 0.39600 | 0.46100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.06500 | 0.06000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 0.35800 | 0.42200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.07700 | 0.07100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.74100 | 0.78700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 0.20500 | 0.17800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.71000 | 0.75400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.22400 | 0.19500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.68000 | 0.72300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.24400 | 0.21400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.65100 | 0.69300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.26500 | 0.23400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.59600 | 0.63500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.31000 | 0.27600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 0.14900 | 0.19500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.21800 | 0.19400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.54600 | 0.58100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.36000 | 0.32200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.52200 | 0.55600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.38600 | 0.34700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 0.10000 | 0.13700 | 20 |
| 20/04/2010 | € / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.31900 | 0.28600 | 271 |
| 20/04/2010 | € / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.08800 | 0.12200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.35700 | 0.32100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.45500 | 0.48500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.46900 | 0.42600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.06700 | 0.09500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.43600 | 0.39400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.05800 | 0.08400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.47700 | 0.43300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.40100 | 0.42600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.56500 | 0.51700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.04400 | 0.06500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.56300 | 0.51400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.03300 | 0.05100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.65200 | 0.60000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.02900 | 0.04400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.69800 | 0.64300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.02500 | 0.03900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.74400 | 0.68800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.31300 | 0.33200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 0.77700 | 0.72300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.30100 | 0.31900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 0.81500 | 0.76000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.28900 | 0.30600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 0.85300 | 0.79700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.27800 | 0.29400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 0.89200 | 0.83500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.25700 | 0.27200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 0.97100 | 0.91300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.01000 | 0.01600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 1.07900 | 1.01500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.23800 | 0.25100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.05200 | 0.99200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.22900 | 0.24200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.09300 | 1.03300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00700 | 0.01100 | 25 |
| 20/04/2010 | € / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 1.22600 | 1.16000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 1.27500 | 1.20900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.20500 | 0.21600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.21900 | 1.15700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00400 | 0.00800 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 1.37300 | 1.30700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 1.42300 | 1.35600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.18400 | 0.19400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.34800 | 1.28500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 1.52200 | 1.45400 | 0 |
| 20/04/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.06900 | 0.07600 | 0 |
| 20/04/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.49900 | 1.43600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 1.62100 | 1.55300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 1.67100 | 1.60300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 1.72100 | 1.65200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.15000 | 0.15800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 1.61400 | 1.54900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.14500 | 0.15300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 1.65900 | 1.59400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.14100 | 0.14800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 1.70500 | 1.63900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.13600 | 0.14300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 1.75000 | 1.68400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.13200 | 0.13900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 1.79600 | 1.73000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.12800 | 0.13400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 1.84200 | 1.77500 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 2.07000 | 2.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.12000 | 0.12600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 1.93400 | 1.86700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.11700 | 0.12300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 1.98100 | 1.91400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.10700 | 0.11200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.12100 | 2.05300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.09600 | 0.10200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.26000 | 2.19300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.07800 | 0.08300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 2.54200 | 2.47400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.07300 | 0.07700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 2.63700 | 2.56800 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 3.21900 | 3.14900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 3.26900 | 3.19900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 3.31900 | 3.24900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 3.36900 | 3.29900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 3.41900 | 3.34900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 3.46900 | 3.39900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 3.51900 | 3.44900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 3.61900 | 3.54900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 3.66900 | 3.59900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 3.71900 | 3.64900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.04200 | 0.04400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 3.50600 | 3.43500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.04100 | 0.04300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 3.55500 | 3.48400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.04000 | 0.04200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 3.60400 | 3.53300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.03900 | 0.04100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 3.65300 | 3.58200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.03700 | 0.03800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 3.75100 | 3.67900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 4.06900 | 3.99900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.03500 | 0.03600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 3.84900 | 3.77700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.03400 | 0.03500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 3.89800 | 3.82600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.03100 | 0.03300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.04500 | 3.97400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.19100 | 4.12000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 4.48400 | 4.41200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 4.58200 | 4.51000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 5.21900 | 5.14900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 5.26900 | 5.19900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 5.31900 | 5.24900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 5.36900 | 5.29900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 5.41900 | 5.34900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 5.46900 | 5.39900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 5.51900 | 5.44900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 5.61900 | 5.54900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 5.66900 | 5.59900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 5.71900 | 5.64900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 5.47100 | 5.39800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 5.52000 | 5.44800 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 5.57000 | 5.49700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 5.61900 | 5.54700 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 5.71900 | 5.64600 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 6.06900 | 5.99900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 5.81800 | 5.74600 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 5.86800 | 5.79500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.01700 | 5.94500 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.16700 | 6.09400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 6.46700 | 6.39400 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 6.56700 | 6.49400 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 7.21900 | 7.14900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 7.26900 | 7.19900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 7.31900 | 7.24900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 7.36900 | 7.29900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 7.41900 | 7.34900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 7.46900 | 7.39900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 7.51900 | 7.44900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 7.61900 | 7.54900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 7.66900 | 7.59900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 7.71900 | 7.64900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 7.46600 | 7.39300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 7.51600 | 7.44300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 7.56600 | 7.49300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 7.61600 | 7.54300 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 7.71500 | 7.64300 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 8.06900 | 7.99900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 7.81500 | 7.74200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 7.86500 | 7.79200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.01500 | 7.94200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.16500 | 8.09200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 8.46500 | 8.39200 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 8.56500 | 8.49200 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 9.21900 | 9.14900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 9.26900 | 9.19900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 9.31900 | 9.24900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | € / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 9.36900 | 9.29900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 9.41900 | 9.34900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 9.46900 | 9.39900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 9.51900 | 9.44900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 9.61900 | 9.54900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 9.66900 | 9.59900 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 9.71900 | 9.64900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 9.46400 | 9.39100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 9.51400 | 9.44100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 9.56400 | 9.49100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 9.61400 | 9.54100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 9.71400 | 9.64100 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 10.06900 | 9.99900 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 9.81400 | 9.74100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 9.86400 | 9.79100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.01400 | 9.94100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.16400 | 10.09100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 10.46400 | 10.39100 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 10.56400 | 10.49100 | 0 |
| 20/04/2010 | AU\$ / R On 13-December-10 | | | Foreign Exchange Future | 6.97730 | 6.94770 | 700 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.50 | C | Foreign Exchange Future | 4.42200 | 4.39000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.55 | C | Foreign Exchange Future | 4.37200 | 4.34000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.60 | C | Foreign Exchange Future | 4.32200 | 4.29000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.65 | C | Foreign Exchange Future | 4.27200 | 4.24000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.75 | C | Foreign Exchange Future | 4.17200 | 4.14000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.80 | C | Foreign Exchange Future | 4.12200 | 4.09000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.85 | C | Foreign Exchange Future | 4.07200 | 4.04000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.90 | C | Foreign Exchange Future | 4.02200 | 3.99000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.95 | C | Foreign Exchange Future | 3.97200 | 3.94000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 2.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.00 | C | Foreign Exchange Future | 3.92200 | 3.89000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.05 | C | Foreign Exchange Future | 3.87200 | 3.84000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.10 | C | Foreign Exchange Future | 3.82200 | 3.79000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.15 | C | Foreign Exchange Future | 3.77200 | 3.74000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.20 | C | Foreign Exchange Future | 3.72200 | 3.69000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.25 | C | Foreign Exchange Future | 3.67200 | 3.64000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.42200 | 3.39000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.55 | C | Foreign Exchange Future | 3.37200 | 3.34000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.32200 | 3.29000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.27200 | 3.24000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.75 | C | Foreign Exchange Future | 3.17200 | 3.14000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.80 | C | Foreign Exchange Future | 3.12200 | 3.09000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.85 | C | Foreign Exchange Future | 3.07200 | 3.04000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.90 | C | Foreign Exchange Future | 3.02200 | 2.99000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.95 | C | Foreign Exchange Future | 2.97200 | 2.94000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.00 | C | Foreign Exchange Future | 2.92200 | 2.89000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.05 | C | Foreign Exchange Future | 2.87200 | 2.84000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.10 | C | Foreign Exchange Future | 2.82200 | 2.79000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.15 | C | Foreign Exchange Future | 2.77200 | 2.74000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.20 | C | Foreign Exchange Future | 2.72200 | 2.69000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.25 | C | Foreign Exchange Future | 2.67200 | 2.64000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.50 | C | Foreign Exchange Future | 2.42200 | 2.39000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.37200 | 2.34000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.32200 | 2.29000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.27200 | 2.24000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.75 | C | Foreign Exchange Future | 2.17200 | 2.14000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.80 | C | Foreign Exchange Future | 2.12200 | 2.09000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.85 | C | Foreign Exchange Future | 2.07200 | 2.04000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.90 | C | Foreign Exchange Future | 2.02200 | 1.99000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.95 | C | Foreign Exchange Future | 1.97200 | 1.94000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.00 | C | Foreign Exchange Future | 1.92200 | 1.89000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.05 | C | Foreign Exchange Future | 1.87200 | 1.84000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.10 | C | Foreign Exchange Future | 1.82200 | 1.79000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.15 | C | Foreign Exchange Future | 1.77200 | 1.74000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.20 | C | Foreign Exchange Future | 1.72200 | 1.69000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.25 | C | Foreign Exchange Future | 1.67200 | 1.64000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.50 | C | Foreign Exchange Future | 1.42200 | 1.39000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.37200 | 1.34000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.32200 | 1.29000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.27200 | 1.24000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.75 | C | Foreign Exchange Future | 1.17200 | 1.14000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.80 | C | Foreign Exchange Future | 1.12300 | 1.09000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.85 | C | Foreign Exchange Future | 1.07300 | 1.04100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.90 | C | Foreign Exchange Future | 1.02300 | 0.99100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.95 | C | Foreign Exchange Future | 0.97400 | 0.94100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 5.95 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.00 | C | Foreign Exchange Future | 0.92400 | 0.89200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.05 | C | Foreign Exchange Future | 0.87400 | 0.84200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.10 | C | Foreign Exchange Future | 0.82500 | 0.79300 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.15 | C | Foreign Exchange Future | 0.77600 | 0.74400 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.15 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.20 | C | Foreign Exchange Future | 0.72600 | 0.69400 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.20 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.25 | C | Foreign Exchange Future | 0.67700 | 0.64500 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.25 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.50 | C | Foreign Exchange Future | 0.43700 | 0.40600 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.50 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.39100 | 0.36000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.34500 | 0.31500 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.30100 | 0.27200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.02900 | 0.03200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.70 | C | Foreign Exchange Future | 0.25800 | 0.23000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.70 | P | Foreign Exchange Future | 0.03600 | 0.04000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.75 | C | Foreign Exchange Future | 0.21700 | 0.19000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.75 | P | Foreign Exchange Future | 0.04500 | 0.05000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.80 | C | Foreign Exchange Future | 0.17800 | 0.15300 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.80 | P | Foreign Exchange Future | 0.05600 | 0.06300 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.85 | C | Foreign Exchange Future | 0.14200 | 0.11900 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.85 | P | Foreign Exchange Future | 0.07000 | 0.07900 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.90 | C | Foreign Exchange Future | 0.11000 | 0.09700 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.90 | P | Foreign Exchange Future | 0.08800 | 0.10700 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.95 | C | Foreign Exchange Future | 0.08900 | 0.07900 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 6.95 | P | Foreign Exchange Future | 0.11700 | 0.13900 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.00 | C | Foreign Exchange Future | 0.07200 | 0.06400 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.00 | P | Foreign Exchange Future | 0.15000 | 0.17400 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.05 | C | Foreign Exchange Future | 0.05900 | 0.05200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.05 | P | Foreign Exchange Future | 0.18700 | 0.21200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.10 | C | Foreign Exchange Future | 0.04800 | 0.04200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.10 | P | Foreign Exchange Future | 0.22600 | 0.25200 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.15 | C | Foreign Exchange Future | 0.03900 | 0.03500 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.15 | P | Foreign Exchange Future | 0.26700 | 0.29500 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.20 | C | Foreign Exchange Future | 0.03200 | 0.02800 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.20 | P | Foreign Exchange Future | 0.31000 | 0.33800 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.35400 | 0.38300 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 1.57900 | 1.61100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 1.62900 | 1.66100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 1.67900 | 1.71100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.72900 | 1.76100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.82900 | 1.86100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.87900 | 1.91100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.92900 | 1.96100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.97900 | 2.01100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 2.02900 | 2.06100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 2.07900 | 2.11100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 2.12900 | 2.16100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 2.17900 | 2.21100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 2.22900 | 2.26100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 2.27800 | 2.31100 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 2.32800 | 2.36000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 3.57800 | 3.61000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.62800 | 3.66000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.67800 | 3.71000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.72800 | 3.76000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.82800 | 3.86000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.87800 | 3.91000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 3.92800 | 3.96000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 3.97800 | 4.01000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 4.02800 | 4.06000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 4.07800 | 4.11000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 4.12800 | 4.16000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 4.17800 | 4.21000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 4.22800 | 4.26000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 4.27800 | 4.31000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 4.32800 | 4.36000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 5.57800 | 5.61000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.62800 | 5.66000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.67800 | 5.71000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.72800 | 5.76000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.82800 | 5.86000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.87800 | 5.91000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 5.92800 | 5.96000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 5.97800 | 6.01000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 6.02800 | 6.06000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 6.07800 | 6.11000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 6.12800 | 6.16000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 6.17800 | 6.21000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 6.22800 | 6.26000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 6.27800 | 6.31000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 6.32800 | 6.36000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 7.57800 | 7.61000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.62800 | 7.66000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.67800 | 7.71000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 7.72800 | 7.76000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.82800 | 7.86000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.87800 | 7.91000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 7.92800 | 7.96000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 7.97800 | 8.01000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 8.02800 | 8.06000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 8.07800 | 8.11000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 8.12800 | 8.16000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 8.17800 | 8.21000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 8.22800 | 8.26000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 8.27800 | 8.31000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/04/2010 | AU\$ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 8.32800 | 8.36000 | 0 |
| 20/04/2010 | CAD/ R On 13-September-10 | | | Foreign Exchange Future | 7.59790 | 7.52470 | 0 |
| 20/04/2010 | CAD/ R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.28500 | 0.22200 | 0 |
| 20/04/2010 | CAD/ R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.04400 | 0.05600 | 0 |
| 20/04/2010 | CAD/ R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 0.24600 | 0.18500 | 0 |
| 20/04/2010 | CAD/ R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.05500 | 0.06900 | 0 |
| 20/04/2010 | CAD/ R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 0.20900 | 0.15200 | 0 |
| 20/04/2010 | CAD/ R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.06800 | 0.08600 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | | | Foreign Exchange Future | 7.82830 | 7.83320 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.66400 | 4.66500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.98600 | 3.98700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.88600 | 3.88700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.83600 | 3.83700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.90000 | 3.90100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.85000 | 3.85100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.80000 | 3.80100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.86400 | 3.86500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.81400 | 3.81500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.76400 | 3.76500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.71400 | 3.71500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.66400 | 3.66500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.61400 | 3.61500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.56400 | 3.56500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.51400 | 3.51500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.46400 | 3.46500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.41400 | 3.41500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.36400 | 3.36500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.31400 | 3.31500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.26400 | 3.26600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.21500 | 3.21600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.93600 | 2.93700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.88600 | 2.88700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.83600 | 2.83700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.90000 | 2.90100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.85000 | 2.85100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.80000 | 2.80100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.86500 | 2.86600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.81500 | 2.81600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.76600 | 2.76700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.71600 | 2.71700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.66600 | 2.66700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.61600 | 2.61700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.56600 | 2.56700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.51700 | 2.51800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.46700 | 2.46800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.41700 | 2.41800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.36700 | 2.36800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.31800 | 2.31900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.26800 | 2.26900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.21800 | 2.21900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.93600 | 1.93700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.88600 | 1.88700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.83600 | 1.83700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.90200 | 1.90300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.85300 | 1.85400 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.80300 | 1.80400 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.87300 | 1.87300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.82400 | 1.82400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.77500 | 1.77500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.72600 | 1.72600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.67700 | 1.67700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.62800 | 1.62900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.58000 | 1.58000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.53200 | 1.53200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.48300 | 1.48300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.43500 | 1.43500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.38700 | 1.38700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.34000 | 1.33900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.29200 | 1.29200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.02800 | 0.02700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.24500 | 1.24400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.03100 | 0.02900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.93900 | 0.94000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.89000 | 0.89100 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.84100 | 0.84200 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.92400 | 0.92400 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.88000 | 0.87900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.03000 | 0.02800 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.83500 | 0.83500 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.03500 | 0.03400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.93400 | 0.93200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.07000 | 0.06700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.89300 | 0.89100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.07900 | 0.07600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.85400 | 0.85200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.09000 | 0.08700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.81600 | 0.81400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.10200 | 0.09900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.77900 | 0.77600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.11500 | 0.11100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.74200 | 0.74000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.12800 | 0.12500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.70700 | 0.70500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.14300 | 0.14000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.67300 | 0.67100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.15900 | 0.15600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.64000 | 0.63800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.17600 | 0.17300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.60800 | 0.60600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.19400 | 0.19100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.57700 | 0.57500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.21300 | 0.21000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.40 | C | Foreign Exchange Future | 0.54700 | 0.54500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.40 | P | Foreign Exchange Future | 0.23300 | 0.23000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.45 | C | Foreign Exchange Future | 0.51900 | 0.51700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.45 | P | Foreign Exchange Future | 0.25500 | 0.25200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.50 | C | Foreign Exchange Future | 0.49100 | 0.48900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.50 | P | Foreign Exchange Future | 0.27700 | 0.27400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 0.13400 | 0.13400 | 1,430 |
| 21/04/2010 | \$ / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.19800 | 0.19700 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 7.60 | C | Foreign Exchange Future | 0.28600 | 0.28800 | 100 |
| 21/04/2010 | \$ / R On 13-September-10 | 7.60 | P | Foreign Exchange Future | 0.28600 | 0.28700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 7.65 | C | Foreign Exchange Future | 0.10000 | 0.10000 | 100 |
| 21/04/2010 | \$ / R On 14-June-10 | 7.65 | P | Foreign Exchange Future | 0.26400 | 0.26300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 7.70 | C | Foreign Exchange Future | 0.24900 | 0.25000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 7.70 | P | Foreign Exchange Future | 0.34900 | 0.34900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.23200 | 0.23300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.38200 | 0.38200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.35500 | 0.35300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.44100 | 0.43800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.33700 | 0.33600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.47300 | 0.47100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.32100 | 0.31900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.50700 | 0.50400 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.41800 | 0.42100 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.54000 | 0.53800 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.42600 | 0.40000 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.59800 | 0.56700 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.40600 | 0.40900 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.62800 | 0.62600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.26400 | 0.26200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.65000 | 0.64700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.25200 | 0.24900 | 4,400 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.68800 | 0.68400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.24100 | 0.23800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.72700 | 0.72300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.23000 | 0.22700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.76600 | 0.76200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.21900 | 0.21600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.80500 | 0.80100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.21000 | 0.20600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.84600 | 0.84100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.20000 | 0.19700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.88600 | 0.88200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.19200 | 0.18800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.92800 | 0.92300 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.28200 | 0.28400 | 30,000 |
| 21/04/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.95400 | 0.95100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.17600 | 0.17200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.01200 | 1.00700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.16800 | 0.16500 | 117 |
| 21/04/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.05400 | 1.05000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.16900 | 1.16700 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.06900 | 0.06800 | 3,000 |
| 21/04/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.16900 | 1.16700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.26700 | 1.26600 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.31700 | 1.31600 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.36700 | 1.36500 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.41600 | 1.41500 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 1.46600 | 1.46500 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.00 | C | Foreign Exchange Future | 0.05100 | 0.04900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.00 | P | Foreign Exchange Future | 1.45100 | 1.44800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.11800 | 0.11400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.45400 | 1.44900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.11300 | 0.11000 | 330 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.49900 | 1.49500 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.04400 | 0.04200 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.59400 | 1.59100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.10600 | 0.10200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.59200 | 1.58700 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 1.76500 | 1.76400 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.03800 | 0.03600 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.73800 | 1.73500 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 1.86500 | 1.86400 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 26,596 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 1.91500 | 1.91400 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 1.96500 | 1.96400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.08700 | 0.08300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.87300 | 1.86800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.08400 | 0.08000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.92000 | 1.91500 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 2.11400 | 2.11300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 2.16400 | 2.16300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.12600 | 2.12300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.02400 | 0.02200 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.17400 | 2.17100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.22200 | 2.21900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.06800 | 0.06500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.20400 | 2.20000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.06600 | 0.06200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.25200 | 2.24700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.06400 | 0.06000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.30000 | 2.29500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.06100 | 0.05800 | 300 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.34700 | 2.34300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.05900 | 0.05500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.39500 | 2.39000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.05700 | 0.05300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.44300 | 2.43800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.05500 | 0.05100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.49100 | 2.48600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.05300 | 0.05000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.53900 | 2.53500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.05200 | 0.04800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.58800 | 2.58300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.05000 | 0.04600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.63600 | 2.63100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.04800 | 0.04400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.68400 | 2.67900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.04700 | 0.04300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.73300 | 2.72800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.04500 | 0.04100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.78100 | 2.77600 | 0 |
| 21/04/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.09500 | 0.08200 | 30,000 |
| 21/04/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.76700 | 2.74900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.06400 | 3.06300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.11400 | 3.11300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.16400 | 3.16300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 3.21400 | 3.21300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.26400 | 3.26300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.31400 | 3.31300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 3.51400 | 3.51300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.03100 | 0.02800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.36700 | 3.36300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 3.61400 | 3.61300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 3.66400 | 3.66300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 3.71400 | 3.71300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 3.76400 | 3.76300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 3.81400 | 3.81300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 3.86400 | 3.86300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 3.91400 | 3.91300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 3.96400 | 3.96300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 4.01400 | 4.01300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 4.06400 | 4.06300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 4.11400 | 4.11300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 4.16400 | 4.16300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.10100 | 4.10000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.15100 | 4.15000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.20100 | 4.20000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.15500 | 4.15100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.20400 | 4.20000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.25300 | 4.25000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.30200 | 4.29900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.35100 | 4.34800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.40000 | 4.39700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.44900 | 4.44600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.49800 | 4.49600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.54700 | 4.54500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.59700 | 4.59400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.64600 | 4.64400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.69500 | 4.69300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.74500 | 4.74300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.79400 | 4.79200 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.06400 | 5.06300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.11400 | 5.11300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.16400 | 5.16300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 12.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.70 | P | Foreign Exchange Future | 5.21400 | 5.21300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.26400 | 5.26300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.31400 | 5.31300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 5.51400 | 5.51300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.34000 | 5.33900 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 5.61400 | 5.61300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 5.66400 | 5.66300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 5.71400 | 5.71300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 5.81400 | 5.81300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 5.86400 | 5.86300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 5.91400 | 5.91300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 5.96400 | 5.96300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 6.01400 | 6.01300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 6.11400 | 6.11300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 6.16400 | 6.16300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.10000 | 6.09900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.15000 | 6.14900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.20000 | 6.19900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.13700 | 6.13600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.18700 | 6.18600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.23700 | 6.23600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.28700 | 6.28600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.33700 | 6.33600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.38700 | 6.38600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.43700 | 6.43600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.48700 | 6.48600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.53700 | 6.53600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.58700 | 6.58600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.63700 | 6.63600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.68700 | 6.68600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.73700 | 6.73600 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.78700 | 6.78600 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.06400 | 7.06300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.11400 | 7.11300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 7.21400 | 7.21300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.26400 | 7.26300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.31400 | 7.31300 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.33700 | 7.33600 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 8.01400 | 8.01300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 8.11400 | 8.11300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 8.16400 | 8.16300 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.10000 | 8.09900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.15000 | 8.14900 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.20000 | 8.19900 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.13600 | 8.13500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.18600 | 8.18500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.23600 | 8.23500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.28600 | 8.28500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.33600 | 8.33500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.38600 | 8.38500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.43600 | 8.43500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.48600 | 8.48500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.53600 | 8.53500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.58600 | 8.58500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.63600 | 8.63500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.68600 | 8.68500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.73600 | 8.73500 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.78600 | 8.78500 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 9.06400 | 9.06300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 9.11400 | 9.11300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | \$ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 9.21400 | 9.21300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 9.26400 | 9.26300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 9.31400 | 9.31300 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | \$ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 10.01400 | 10.01300 | 0 |
| 21/04/2010 | £ / R On 13-December-10 | | | Foreign Exchange Future | 11.86690 | 11.83140 | 98 |
| 21/04/2010 | £ / R On 14-June-10 | 7.90 | C | Foreign Exchange Future | 3.62600 | 3.59000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.05 | C | Foreign Exchange Future | 3.47600 | 3.44000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 3.37600 | 3.34000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.20 | C | Foreign Exchange Future | 3.32600 | 3.29000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.25 | C | Foreign Exchange Future | 3.27600 | 3.24000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 3.17600 | 3.14000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.40 | C | Foreign Exchange Future | 3.12600 | 3.09000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 2.97600 | 2.94000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 2.92600 | 2.89000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 2.87600 | 2.84000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 2.82600 | 2.79000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 2.77600 | 2.74000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 2.72600 | 2.69000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 2.67600 | 2.64000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 2.62600 | 2.59100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 2.57600 | 2.54100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 2.52600 | 2.49100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 2.47600 | 2.44100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 2.42600 | 2.39100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 2.37600 | 2.34100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 2.32600 | 2.29100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 2.27600 | 2.24100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 2.22600 | 2.19100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 2.17600 | 2.14100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 2.12700 | 2.09100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 2.07700 | 2.04100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 2.02700 | 1.99100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.55 | C | Foreign Exchange Future | 1.97700 | 1.94100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 1.92700 | 1.89200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 1.87700 | 1.84200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 1.82700 | 1.79200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 1.77700 | 1.74200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 1.72800 | 1.69200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.85 | C | Foreign Exchange Future | 1.67800 | 1.64200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.85 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.90 | C | Foreign Exchange Future | 1.62800 | 1.59300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.90 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 9.95 | C | Foreign Exchange Future | 1.57800 | 1.54300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 9.95 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.00 | C | Foreign Exchange Future | 1.52800 | 1.49300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.00 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.05 | C | Foreign Exchange Future | 1.47900 | 1.44300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.05 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.10 | C | Foreign Exchange Future | 1.42900 | 1.39400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 1.37900 | 1.34400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.20 | C | Foreign Exchange Future | 1.33000 | 1.29500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.20 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.25 | C | Foreign Exchange Future | 1.28000 | 1.24500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.25 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 1.23100 | 1.19600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 1.18200 | 1.14600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.40 | C | Foreign Exchange Future | 1.13200 | 1.09700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.40 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 1.08300 | 1.04800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 1.03400 | 0.99900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.98600 | 0.95100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.93800 | 0.90300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.89000 | 0.85600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.84300 | 0.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.79700 | 0.76400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.75100 | 0.71800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.02500 | 0.02800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.70600 | 0.67400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.66100 | 0.63000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 0.03500 | 0.04000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.61800 | 0.58800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 0.04200 | 0.04800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.57500 | 0.54600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 0.04900 | 0.05600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.53300 | 0.50500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 0.05700 | 0.06500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.49300 | 0.46600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 0.06700 | 0.07600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.45300 | 0.42800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 0.07700 | 0.08800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.41600 | 0.39200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 0.09000 | 0.10200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.37900 | 0.35700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 0.10300 | 0.11700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.34400 | 0.32400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 0.11800 | 0.13400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.31100 | 0.29300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 0.13500 | 0.15300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.27900 | 0.26300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 0.15300 | 0.17300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.25000 | 0.23500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 0.17400 | 0.19500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.22200 | 0.20900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 0.19600 | 0.21900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.20100 | 0.18900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 0.22500 | 0.24900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.18100 | 0.17100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 0.25500 | 0.28100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.16400 | 0.15400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 0.28800 | 0.31400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.14800 | 0.13900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 0.32200 | 0.34900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.13400 | 0.12600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 0.35800 | 0.38600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.12100 | 0.11400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 0.39500 | 0.42400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.85 | C | Foreign Exchange Future | 0.10900 | 0.10300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.85 | P | Foreign Exchange Future | 0.43300 | 0.46300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.90 | C | Foreign Exchange Future | 0.09900 | 0.09300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.90 | P | Foreign Exchange Future | 0.47300 | 0.50300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 11.95 | C | Foreign Exchange Future | 0.08900 | 0.08400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 11.95 | P | Foreign Exchange Future | 0.51300 | 0.54400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.00 | C | Foreign Exchange Future | 0.08100 | 0.07600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.00 | P | Foreign Exchange Future | 0.55500 | 0.58600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.05 | C | Foreign Exchange Future | 0.07300 | 0.06800 | 28 |
| 21/04/2010 | £ / R On 14-June-10 | 12.05 | P | Foreign Exchange Future | 0.59700 | 0.62800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.10 | C | Foreign Exchange Future | 0.06600 | 0.06200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.10 | P | Foreign Exchange Future | 0.64000 | 0.67200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.06000 | 0.05600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 0.68400 | 0.71600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.20 | C | Foreign Exchange Future | 0.05500 | 0.05100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.20 | P | Foreign Exchange Future | 0.72900 | 0.76100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.25 | C | Foreign Exchange Future | 0.05000 | 0.04600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.25 | P | Foreign Exchange Future | 0.77400 | 0.80600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.30 | C | Foreign Exchange Future | 0.04500 | 0.04200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.30 | P | Foreign Exchange Future | 0.81900 | 0.85200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.35 | C | Foreign Exchange Future | 0.04100 | 0.03800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.35 | P | Foreign Exchange Future | 0.86500 | 0.89800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.40 | C | Foreign Exchange Future | 0.03700 | 0.03400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.40 | P | Foreign Exchange Future | 0.91100 | 0.94400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.45 | C | Foreign Exchange Future | 0.03400 | 0.03100 | 8,032 |
| 21/04/2010 | £ / R On 14-June-10 | 12.45 | P | Foreign Exchange Future | 0.95800 | 0.99100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.03100 | 0.02900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 1.00500 | 1.03900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.02900 | 0.02600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 1.05300 | 1.08600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 1.10000 | 1.13400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.02400 | 0.02200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 1.14800 | 1.18200 | 0 |
| 21/04/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.18900 | 0.15900 | 0 |
| 21/04/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.19300 | 1.19800 | 0 |
| 21/04/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.17800 | 0.14900 | 0 |
| 21/04/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.23200 | 1.23800 | 0 |
| 21/04/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.16800 | 0.16200 | 0 |
| 21/04/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.27200 | 1.30100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 1.34100 | 1.37500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 1.39000 | 1.42400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 1.43900 | 1.47300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 1.48800 | 1.52200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 1.53700 | 1.57100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 1.58600 | 1.62000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 1.63500 | 1.67000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 1.68400 | 1.71900 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 1.73300 | 1.76800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 1.78300 | 1.81800 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 1.83200 | 1.86700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 11,194 |
| 21/04/2010 | £ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 1.88200 | 1.91700 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 1.93100 | 1.96600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 1.98100 | 2.01600 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 2.03000 | 2.06500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 2.08000 | 2.11500 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 2.12900 | 2.16400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 2.17900 | 2.21400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 2.22800 | 2.26400 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 2.27800 | 2.31300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.85 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.85 | P | Foreign Exchange Future | 2.32800 | 2.36300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.90 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.90 | P | Foreign Exchange Future | 2.37700 | 2.41300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 13.95 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 13.95 | P | Foreign Exchange Future | 2.42700 | 2.46300 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.00 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.00 | P | Foreign Exchange Future | 2.47700 | 2.51200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.05 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.05 | P | Foreign Exchange Future | 2.52700 | 2.56200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.10 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.10 | P | Foreign Exchange Future | 2.57600 | 2.61200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 2.62600 | 2.66200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.20 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.20 | P | Foreign Exchange Future | 2.67600 | 2.71200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.25 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.25 | P | Foreign Exchange Future | 2.72600 | 2.76200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.30 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.30 | P | Foreign Exchange Future | 2.77600 | 2.81200 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.35 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.35 | P | Foreign Exchange Future | 2.82600 | 2.86100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 8,032 |
| 21/04/2010 | £ / R On 14-June-10 | 14.40 | P | Foreign Exchange Future | 2.87500 | 2.91100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 2.97500 | 3.01100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 3.02500 | 3.06100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 3.07500 | 3.11100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 3.12500 | 3.16100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 3.17500 | 3.21100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 3.22500 | 3.26100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 3.27500 | 3.31100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 3.32500 | 3.36100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 3.37500 | 3.41100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 3.42500 | 3.46100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 3.47500 | 3.51100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 3.52500 | 3.56100 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 3.57500 | 3.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 3.62400 | 3.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 3.67400 | 3.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 3.72400 | 3.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 3.77400 | 3.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 3.82400 | 3.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 3.87400 | 3.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 3.92400 | 3.96000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 3.97400 | 4.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 4.02400 | 4.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 4.07400 | 4.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 4.12400 | 4.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 4.17400 | 4.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 4.22400 | 4.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 4.27400 | 4.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.85 | P | Foreign Exchange Future | 4.32400 | 4.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.90 | P | Foreign Exchange Future | 4.37400 | 4.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 15.95 | P | Foreign Exchange Future | 4.42400 | 4.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 16.00 | P | Foreign Exchange Future | 4.47400 | 4.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.05 | P | Foreign Exchange Future | 4.52400 | 4.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.10 | P | Foreign Exchange Future | 4.57400 | 4.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 4.62400 | 4.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.20 | P | Foreign Exchange Future | 4.67400 | 4.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.25 | P | Foreign Exchange Future | 4.72400 | 4.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.30 | P | Foreign Exchange Future | 4.77400 | 4.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.35 | P | Foreign Exchange Future | 4.82400 | 4.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.40 | P | Foreign Exchange Future | 4.87400 | 4.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.45 | P | Foreign Exchange Future | 4.92400 | 4.96000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.50 | P | Foreign Exchange Future | 4.97400 | 5.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 5.02400 | 5.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 5.07400 | 5.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.65 | P | Foreign Exchange Future | 5.12400 | 5.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 5.17400 | 5.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 5.22400 | 5.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 5.27400 | 5.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.85 | P | Foreign Exchange Future | 5.32400 | 5.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.90 | P | Foreign Exchange Future | 5.37400 | 5.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 16.95 | P | Foreign Exchange Future | 5.42400 | 5.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 17.00 | P | Foreign Exchange Future | 5.47400 | 5.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.05 | P | Foreign Exchange Future | 5.52400 | 5.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.10 | P | Foreign Exchange Future | 5.57400 | 5.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.15 | P | Foreign Exchange Future | 5.62400 | 5.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.20 | P | Foreign Exchange Future | 5.67400 | 5.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.25 | P | Foreign Exchange Future | 5.72400 | 5.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 5.77400 | 5.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 5.82400 | 5.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 5.87400 | 5.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 5.92400 | 5.96000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 11,194 |
| 21/04/2010 | £ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 5.97400 | 6.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 6.02400 | 6.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 6.07400 | 6.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.65 | P | Foreign Exchange Future | 6.12400 | 6.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 6.17400 | 6.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 6.22400 | 6.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 6.27400 | 6.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.85 | P | Foreign Exchange Future | 6.32400 | 6.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.90 | P | Foreign Exchange Future | 6.37400 | 6.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 17.95 | P | Foreign Exchange Future | 6.42400 | 6.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 18.00 | P | Foreign Exchange Future | 6.47400 | 6.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.05 | P | Foreign Exchange Future | 6.52400 | 6.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.10 | P | Foreign Exchange Future | 6.57400 | 6.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 6.62400 | 6.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.20 | P | Foreign Exchange Future | 6.67400 | 6.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.25 | P | Foreign Exchange Future | 6.72400 | 6.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.30 | P | Foreign Exchange Future | 6.77400 | 6.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.35 | P | Foreign Exchange Future | 6.82400 | 6.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.40 | P | Foreign Exchange Future | 6.87400 | 6.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.45 | P | Foreign Exchange Future | 6.92400 | 6.96000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.50 | P | Foreign Exchange Future | 6.97400 | 7.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.55 | P | Foreign Exchange Future | 7.02400 | 7.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.60 | P | Foreign Exchange Future | 7.07400 | 7.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.65 | P | Foreign Exchange Future | 7.12400 | 7.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.70 | P | Foreign Exchange Future | 7.17400 | 7.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.75 | P | Foreign Exchange Future | 7.22400 | 7.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.80 | P | Foreign Exchange Future | 7.27400 | 7.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.85 | P | Foreign Exchange Future | 7.32400 | 7.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.90 | P | Foreign Exchange Future | 7.37400 | 7.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 18.95 | P | Foreign Exchange Future | 7.42400 | 7.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 19.00 | P | Foreign Exchange Future | 7.47400 | 7.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.05 | P | Foreign Exchange Future | 7.52400 | 7.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.10 | P | Foreign Exchange Future | 7.57400 | 7.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.15 | P | Foreign Exchange Future | 7.62400 | 7.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.20 | P | Foreign Exchange Future | 7.67400 | 7.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.25 | P | Foreign Exchange Future | 7.72400 | 7.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 7.77400 | 7.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 7.82400 | 7.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 7.87400 | 7.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 7.92400 | 7.96000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 7.97400 | 8.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 8.02400 | 8.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 8.07400 | 8.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.65 | P | Foreign Exchange Future | 8.12400 | 8.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 8.17400 | 8.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 8.22400 | 8.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 8.27400 | 8.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.85 | P | Foreign Exchange Future | 8.32400 | 8.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.90 | P | Foreign Exchange Future | 8.37400 | 8.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 19.95 | P | Foreign Exchange Future | 8.42400 | 8.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 20.00 | P | Foreign Exchange Future | 8.47400 | 8.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.05 | P | Foreign Exchange Future | 8.52400 | 8.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.10 | P | Foreign Exchange Future | 8.57400 | 8.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 8.62400 | 8.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.20 | P | Foreign Exchange Future | 8.67400 | 8.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.25 | P | Foreign Exchange Future | 8.72400 | 8.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.30 | P | Foreign Exchange Future | 8.77400 | 8.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.35 | P | Foreign Exchange Future | 8.82400 | 8.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.40 | P | Foreign Exchange Future | 8.87400 | 8.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.55 | P | Foreign Exchange Future | 9.02400 | 9.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.60 | P | Foreign Exchange Future | 9.07400 | 9.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.65 | P | Foreign Exchange Future | 9.12400 | 9.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.70 | P | Foreign Exchange Future | 9.17400 | 9.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.75 | P | Foreign Exchange Future | 9.22400 | 9.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.80 | P | Foreign Exchange Future | 9.27400 | 9.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.85 | P | Foreign Exchange Future | 9.32400 | 9.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.90 | P | Foreign Exchange Future | 9.37400 | 9.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 20.95 | P | Foreign Exchange Future | 9.42400 | 9.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.00 | P | Foreign Exchange Future | 9.47400 | 9.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.05 | P | Foreign Exchange Future | 9.52400 | 9.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 21.10 | P | Foreign Exchange Future | 9.57400 | 9.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.15 | P | Foreign Exchange Future | 9.62400 | 9.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.20 | P | Foreign Exchange Future | 9.67400 | 9.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.25 | P | Foreign Exchange Future | 9.72400 | 9.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.30 | P | Foreign Exchange Future | 9.77400 | 9.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.35 | P | Foreign Exchange Future | 9.82400 | 9.86000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.40 | P | Foreign Exchange Future | 9.87400 | 9.91000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.45 | P | Foreign Exchange Future | 9.92400 | 9.96000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.50 | P | Foreign Exchange Future | 9.97400 | 10.01000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.55 | P | Foreign Exchange Future | 10.02400 | 10.06000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.60 | P | Foreign Exchange Future | 10.07400 | 10.11000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.65 | P | Foreign Exchange Future | 10.12400 | 10.16000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.70 | P | Foreign Exchange Future | 10.17400 | 10.21000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.75 | P | Foreign Exchange Future | 10.22400 | 10.26000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.80 | P | Foreign Exchange Future | 10.27400 | 10.31000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.85 | P | Foreign Exchange Future | 10.32400 | 10.36000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.90 | P | Foreign Exchange Future | 10.37400 | 10.41000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 21.95 | P | Foreign Exchange Future | 10.42400 | 10.46000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.00 | P | Foreign Exchange Future | 10.47400 | 10.51000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.05 | P | Foreign Exchange Future | 10.52400 | 10.56000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | £ / R On 14-June-10 | 22.10 | P | Foreign Exchange Future | 10.57400 | 10.61000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.15 | P | Foreign Exchange Future | 10.62400 | 10.66000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.20 | P | Foreign Exchange Future | 10.67400 | 10.71000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.25 | P | Foreign Exchange Future | 10.72400 | 10.76000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.30 | P | Foreign Exchange Future | 10.77400 | 10.81000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | £ / R On 14-June-10 | 22.35 | P | Foreign Exchange Future | 10.82400 | 10.86000 | 0 |
| 21/04/2010 | ¥ / R On 13-September-10 | | | Foreign Exchange Future | 0.08170 | 0.08160 | 0 |
| 21/04/2010 | ¥ / R On 14-June-10 | 0.07 | C | Foreign Exchange Future | 0.01046 | 0.01037 | 0 |
| 21/04/2010 | ¥ / R On 14-June-10 | 0.07 | P | Foreign Exchange Future | 0.00006 | 0.00007 | 0 |
| 21/04/2010 | ¥ / R On 14-June-10 | 0.08 | C | Foreign Exchange Future | 0.00242 | 0.00239 | 0 |
| 21/04/2010 | ¥ / R On 14-June-10 | 0.08 | P | Foreign Exchange Future | 0.00202 | 0.00209 | 0 |
| 21/04/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00377 | 0.00394 | 0 |
| 21/04/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00497 | 0.00524 | 0 |
| 21/04/2010 | ¥ / R On 14-June-10 | 0.09 | C | Foreign Exchange Future | 0.00036 | 0.00036 | 0 |
| 21/04/2010 | ¥ / R On 14-June-10 | 0.09 | P | Foreign Exchange Future | 0.00996 | 0.01006 | 0 |
| 21/04/2010 | € / R On 13-December-10 | | | Foreign Exchange Future | 10.33180 | 10.38630 | 2,001 |
| 21/04/2010 | € / R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 2.72800 | 2.78200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 2.67800 | 2.73200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.40 | C | Foreign Exchange Future | 2.62800 | 2.68200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.45 | C | Foreign Exchange Future | 2.57800 | 2.63200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.50 | C | Foreign Exchange Future | 2.52800 | 2.58200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 2.47800 | 2.53200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 2.42800 | 2.48200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.70 | C | Foreign Exchange Future | 2.32800 | 2.38200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.75 | C | Foreign Exchange Future | 2.27800 | 2.33200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 7.80 | C | Foreign Exchange Future | 2.22800 | 2.28200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 14-June-10 | 7.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 2.49000 | 2.54400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 2.44000 | 2.49400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 2.39100 | 2.44400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 2.34100 | 2.39500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 2.24200 | 2.29600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 1.87800 | 1.93200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 2.14400 | 2.19700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 2.09500 | 2.14800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.30 | C | Foreign Exchange Future | 1.72800 | 1.78200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 1.67800 | 1.73200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.94800 | 2.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.45 | C | Foreign Exchange Future | 1.57900 | 1.63200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 1.52900 | 1.58200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.80300 | 1.85500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 1.42900 | 1.48200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 1.33000 | 1.38200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 1.28000 | 1.33300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 1.23000 | 1.28300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.51600 | 1.56700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.03400 | 0.03100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 1.46900 | 1.52000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.03700 | 0.03400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 1.42200 | 1.47300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.04000 | 0.03700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 1.37600 | 1.42600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.04400 | 0.04000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 1.28400 | 1.33400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.05200 | 0.04800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.88700 | 0.93700 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 1.19300 | 1.24200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.06100 | 0.05600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 1.14800 | 1.19700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.06600 | 0.06100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 0.74500 | 0.79200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.01700 | 0.01100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.69900 | 0.74500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.02100 | 0.01400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 1.02300 | 1.06400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.09100 | 0.07800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.60900 | 0.65200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.03100 | 0.02100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 0.56500 | 0.60700 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.03700 | 0.02600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.91000 | 0.94700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.12800 | 0.11100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.48100 | 0.51900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.05300 | 0.03800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 0.40200 | 0.43600 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.07400 | 0.05500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 0.36400 | 0.39600 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.08600 | 0.06500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 0.32900 | 0.35800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.10100 | 0.07700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.70900 | 0.74100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 0.22700 | 0.20500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.68000 | 0.71000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.24800 | 0.22400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.65100 | 0.68000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.26900 | 0.24400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.62300 | 0.65100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.29100 | 0.26500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.57000 | 0.59600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.33800 | 0.31000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 0.14300 | 0.14900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.26500 | 0.21800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.52100 | 0.54600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.38900 | 0.36000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.49700 | 0.52200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.41500 | 0.38600 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 0.09900 | 0.10000 | 20 |
| 21/04/2010 | € / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.37100 | 0.31900 | 271 |
| 21/04/2010 | € / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.08700 | 0.08800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.40900 | 0.35700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.43700 | 0.45500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.50500 | 0.46900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.06700 | 0.06700 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.48900 | 0.43600 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.05900 | 0.05800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.53100 | 0.47700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.38500 | 0.40100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.60300 | 0.56500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.04600 | 0.04400 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.61800 | 0.56300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.03500 | 0.03300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.70700 | 0.65200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.03100 | 0.02900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.75300 | 0.69800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.02700 | 0.02500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.79900 | 0.74400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.30100 | 0.31300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 0.81900 | 0.77700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.29000 | 0.30100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 0.85800 | 0.81500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.27800 | 0.28900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 0.89600 | 0.85300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.26800 | 0.27800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 0.93600 | 0.89200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.24800 | 0.25700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.01600 | 0.97100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 1.13300 | 1.07900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.23000 | 0.23800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.09800 | 1.05200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.22100 | 0.22900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.13900 | 1.09300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 25 |
| 21/04/2010 | € / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 1.27900 | 1.22600 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 1.32900 | 1.27500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.19800 | 0.20500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.26600 | 1.21900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 1.42700 | 1.37300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 1.47700 | 1.42300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.17800 | 0.18400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.39600 | 1.34800 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 1.57600 | 1.52200 | 0 |
| 21/04/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.06900 | 0.06900 | 0 |
| 21/04/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.55400 | 1.49900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 1.67500 | 1.62100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 1.72500 | 1.67100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 1.77400 | 1.72100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.14500 | 0.15000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 1.66300 | 1.61400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.14100 | 0.14500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 1.70900 | 1.65900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.13600 | 0.14100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 1.75400 | 1.70500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.13200 | 0.13600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 1.80000 | 1.75000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.12800 | 0.13200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 1.84600 | 1.79600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.12400 | 0.12800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 1.89200 | 1.84200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 2.12300 | 2.07000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.11700 | 0.12000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 1.98500 | 1.93400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.11400 | 0.11700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.03200 | 1.98100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.10300 | 0.10700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.17100 | 2.12100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.09300 | 0.09600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.31100 | 2.26000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.07500 | 0.07800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 2.59300 | 2.54200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.07100 | 0.07300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 2.68900 | 2.63700 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 3.27200 | 3.21900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 3.32200 | 3.26900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 3.37200 | 3.31900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 3.42200 | 3.36900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 3.47200 | 3.41900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 3.52200 | 3.46900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 3.57200 | 3.51900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 3.67200 | 3.61900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 3.72200 | 3.66900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 3.77200 | 3.71900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.04100 | 0.04200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 3.55900 | 3.50600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.04000 | 0.04100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 3.60800 | 3.55500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.03900 | 0.04000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 3.65700 | 3.60400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.03800 | 0.03900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 3.70600 | 3.65300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.03600 | 0.03700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 3.80400 | 3.75100 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 4.12200 | 4.06900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.03400 | 0.03500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 3.90200 | 3.84900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.03300 | 0.03400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 3.95100 | 3.89800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.02900 | 0.03100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.09700 | 4.04500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.24300 | 4.19100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.01800 | 0.02000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 4.53600 | 4.48400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 4.63400 | 4.58200 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 5.27200 | 5.21900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 5.32200 | 5.26900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 5.37200 | 5.31900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 5.42200 | 5.36900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 5.47200 | 5.41900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 5.52200 | 5.46900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 5.57200 | 5.51900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 5.67200 | 5.61900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 5.72200 | 5.66900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 5.77200 | 5.71900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 5.52400 | 5.47100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 5.57400 | 5.52000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 5.62300 | 5.57000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 5.67300 | 5.61900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 5.77200 | 5.71900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 6.12200 | 6.06900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 5.87200 | 5.81800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 5.92200 | 5.86800 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.07100 | 6.01700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.22100 | 6.16700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 6.52100 | 6.46700 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 6.62000 | 6.56700 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 7.27200 | 7.21900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 7.32200 | 7.26900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 7.37200 | 7.31900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 7.42200 | 7.36900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 7.47200 | 7.41900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 7.52200 | 7.46900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 7.57200 | 7.51900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 7.67200 | 7.61900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 7.72200 | 7.66900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 7.77200 | 7.71900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 7.52000 | 7.46600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 7.57000 | 7.51600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 7.62000 | 7.56600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 7.67000 | 7.61600 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 7.76900 | 7.71500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 8.12200 | 8.06900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 7.86900 | 7.81500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 7.91900 | 7.86500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.06900 | 8.01500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.21900 | 8.16500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 8.51900 | 8.46500 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 8.61900 | 8.56500 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 9.27200 | 9.21900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 9.32200 | 9.26900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 9.37200 | 9.31900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 9.42200 | 9.36900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 9.47200 | 9.41900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 9.52200 | 9.46900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 9.57200 | 9.51900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | € / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 9.67200 | 9.61900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 9.72200 | 9.66900 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 9.77200 | 9.71900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 9.51800 | 9.46400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 9.56800 | 9.51400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 9.61800 | 9.56400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 9.66800 | 9.61400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 9.76800 | 9.71400 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 10.12200 | 10.06900 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 9.86800 | 9.81400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 9.91800 | 9.86400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.06800 | 10.01400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.21800 | 10.16400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 10.51800 | 10.46400 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 10.61800 | 10.56400 | 0 |
| 21/04/2010 | AU\$ / R On 13-December-10 | | | Foreign Exchange Future | 6.96740 | 6.97730 | 700 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.50 | C | Foreign Exchange Future | 4.41300 | 4.42200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.55 | C | Foreign Exchange Future | 4.36300 | 4.37200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.60 | C | Foreign Exchange Future | 4.31300 | 4.32200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.65 | C | Foreign Exchange Future | 4.26300 | 4.27200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.75 | C | Foreign Exchange Future | 4.16300 | 4.17200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.80 | C | Foreign Exchange Future | 4.11300 | 4.12200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.85 | C | Foreign Exchange Future | 4.06300 | 4.07200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.90 | C | Foreign Exchange Future | 4.01300 | 4.02200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.95 | C | Foreign Exchange Future | 3.96300 | 3.97200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 2.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.00 | C | Foreign Exchange Future | 3.91300 | 3.92200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.05 | C | Foreign Exchange Future | 3.86300 | 3.87200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.10 | C | Foreign Exchange Future | 3.81300 | 3.82200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.15 | C | Foreign Exchange Future | 3.76300 | 3.77200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.20 | C | Foreign Exchange Future | 3.71300 | 3.72200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.25 | C | Foreign Exchange Future | 3.66300 | 3.67200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.41300 | 3.42200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.55 | C | Foreign Exchange Future | 3.36300 | 3.37200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.31300 | 3.32200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.26300 | 3.27200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.75 | C | Foreign Exchange Future | 3.16300 | 3.17200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.80 | C | Foreign Exchange Future | 3.11300 | 3.12200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.85 | C | Foreign Exchange Future | 3.06300 | 3.07200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.90 | C | Foreign Exchange Future | 3.01300 | 3.02200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.95 | C | Foreign Exchange Future | 2.96300 | 2.97200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.00 | C | Foreign Exchange Future | 2.91300 | 2.92200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.05 | C | Foreign Exchange Future | 2.86300 | 2.87200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.10 | C | Foreign Exchange Future | 2.81300 | 2.82200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.15 | C | Foreign Exchange Future | 2.76300 | 2.77200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.20 | C | Foreign Exchange Future | 2.71300 | 2.72200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.25 | C | Foreign Exchange Future | 2.66300 | 2.67200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.50 | C | Foreign Exchange Future | 2.41300 | 2.42200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.36300 | 2.37200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.31300 | 2.32200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.26300 | 2.27200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.75 | C | Foreign Exchange Future | 2.16300 | 2.17200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.80 | C | Foreign Exchange Future | 2.11300 | 2.12200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.85 | C | Foreign Exchange Future | 2.06300 | 2.07200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.90 | C | Foreign Exchange Future | 2.01300 | 2.02200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.95 | C | Foreign Exchange Future | 1.96300 | 1.97200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.00 | C | Foreign Exchange Future | 1.91300 | 1.92200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.05 | C | Foreign Exchange Future | 1.86300 | 1.87200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.10 | C | Foreign Exchange Future | 1.81300 | 1.82200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.15 | C | Foreign Exchange Future | 1.76300 | 1.77200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.20 | C | Foreign Exchange Future | 1.71300 | 1.72200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.25 | C | Foreign Exchange Future | 1.66300 | 1.67200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.50 | C | Foreign Exchange Future | 1.41300 | 1.42200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.36300 | 1.37200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.31300 | 1.32200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.26300 | 1.27200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.75 | C | Foreign Exchange Future | 1.16300 | 1.17200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.80 | C | Foreign Exchange Future | 1.11300 | 1.12300 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.85 | C | Foreign Exchange Future | 1.06300 | 1.07300 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.90 | C | Foreign Exchange Future | 1.01400 | 1.02300 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.95 | C | Foreign Exchange Future | 0.96400 | 0.97400 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.00 | C | Foreign Exchange Future | 0.91500 | 0.92400 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.05 | C | Foreign Exchange Future | 0.86500 | 0.87400 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.10 | C | Foreign Exchange Future | 0.81600 | 0.82500 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.15 | C | Foreign Exchange Future | 0.76600 | 0.77600 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.15 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.20 | C | Foreign Exchange Future | 0.71700 | 0.72600 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.20 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.25 | C | Foreign Exchange Future | 0.66800 | 0.67700 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.25 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.50 | C | Foreign Exchange Future | 0.42800 | 0.43700 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.50 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.38200 | 0.39100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.33700 | 0.34500 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.29300 | 0.30100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.03000 | 0.02900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.70 | C | Foreign Exchange Future | 0.25000 | 0.25800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.70 | P | Foreign Exchange Future | 0.03700 | 0.03600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.75 | C | Foreign Exchange Future | 0.21000 | 0.21700 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.75 | P | Foreign Exchange Future | 0.04700 | 0.04500 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.80 | C | Foreign Exchange Future | 0.17200 | 0.17800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.80 | P | Foreign Exchange Future | 0.05900 | 0.05600 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.85 | C | Foreign Exchange Future | 0.13700 | 0.14200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.85 | P | Foreign Exchange Future | 0.07400 | 0.07000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.90 | C | Foreign Exchange Future | 0.10500 | 0.11000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.90 | P | Foreign Exchange Future | 0.09200 | 0.08800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.95 | C | Foreign Exchange Future | 0.08500 | 0.08900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 6.95 | P | Foreign Exchange Future | 0.12200 | 0.11700 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.00 | C | Foreign Exchange Future | 0.06900 | 0.07200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.00 | P | Foreign Exchange Future | 0.15600 | 0.15000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.05 | C | Foreign Exchange Future | 0.05600 | 0.05900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.05 | P | Foreign Exchange Future | 0.19300 | 0.18700 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.10 | C | Foreign Exchange Future | 0.04500 | 0.04800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.10 | P | Foreign Exchange Future | 0.23200 | 0.22600 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.15 | C | Foreign Exchange Future | 0.03700 | 0.03900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.15 | P | Foreign Exchange Future | 0.27400 | 0.26700 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.20 | C | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.20 | P | Foreign Exchange Future | 0.31700 | 0.31000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.36200 | 0.35400 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 1.58800 | 1.57900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 1.63800 | 1.62900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 1.68800 | 1.67900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.73800 | 1.72900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.83800 | 1.82900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.88800 | 1.87900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.93800 | 1.92900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.98800 | 1.97900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 2.03800 | 2.02900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 2.08800 | 2.07900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 2.13800 | 2.12900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 2.18800 | 2.17900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 2.23700 | 2.22900 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 2.28700 | 2.27800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 2.33700 | 2.32800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 3.58700 | 3.57800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.63700 | 3.62800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.68700 | 3.67800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.73700 | 3.72800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.83700 | 3.82800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.88700 | 3.87800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 3.93700 | 3.92800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 3.98700 | 3.97800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 4.03700 | 4.02800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 4.08700 | 4.07800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 4.13700 | 4.12800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 4.18700 | 4.17800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 4.23700 | 4.22800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 4.28700 | 4.27800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 4.33700 | 4.32800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 5.58700 | 5.57800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.63700 | 5.62800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.68700 | 5.67800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.73700 | 5.72800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.83700 | 5.82800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.88700 | 5.87800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 5.93700 | 5.92800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 5.98700 | 5.97800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 6.03700 | 6.02800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 6.08700 | 6.07800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 6.13700 | 6.12800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 6.18700 | 6.17800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 6.23700 | 6.22800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 6.28700 | 6.27800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 6.33700 | 6.32800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 7.58700 | 7.57800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.63700 | 7.62800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.68700 | 7.67800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 7.73700 | 7.72800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.83700 | 7.82800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.88700 | 7.87800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 7.93700 | 7.92800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 7.98700 | 7.97800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 8.03700 | 8.02800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 8.08700 | 8.07800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 8.13700 | 8.12800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 8.18700 | 8.17800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 8.23700 | 8.22800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 8.28700 | 8.27800 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/04/2010 | AU\$ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 8.33700 | 8.32800 | 0 |
| 21/04/2010 | CAD/ R On 13-September-10 | | | Foreign Exchange Future | 7.60290 | 7.59790 | 0 |
| 21/04/2010 | CAD/ R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.29100 | 0.28500 | 0 |
| 21/04/2010 | CAD/ R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.04400 | 0.04400 | 0 |
| 21/04/2010 | CAD/ R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 0.25200 | 0.24600 | 0 |
| 21/04/2010 | CAD/ R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 21/04/2010 | CAD/ R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 0.21400 | 0.20900 | 0 |
| 21/04/2010 | CAD/ R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.06700 | 0.06800 | 0 |
| Futures Open Interest | | | | | | | 366,002.00 |
| Options Open Interest | | | | | | | 324,613.00 |
| Total | | | | | | | 690,615.00 |