



# Currency Futures & Options Weekly Statistics

From: 04/10/2010 To: 06/10/2010

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 13-June-11     |        |              | Foreign Exchange Future | 7.29160   | 7.21070                         | 13,955        |
| 04/10/2010 | \$ / R On 13-December-10 | 3.05   | C            | Foreign Exchange Future | 4.04300   | 3.96500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.85   | C            | Foreign Exchange Future | 3.24300   | 3.16500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.90   | C            | Foreign Exchange Future | 3.19300   | 3.11500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.95   | C            | Foreign Exchange Future | 3.14300   | 3.06500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.00   | C            | Foreign Exchange Future | 3.09300   | 3.01500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.05   | C            | Foreign Exchange Future | 3.04300   | 2.96500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.10   | C            | Foreign Exchange Future | 2.99300   | 2.91500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.15   | C            | Foreign Exchange Future | 2.94300   | 2.86500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.20   | C            | Foreign Exchange Future | 2.89300   | 2.81500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.25   | C            | Foreign Exchange Future | 2.84300   | 2.76500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.30   | C            | Foreign Exchange Future | 2.79300   | 2.71500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.35   | C            | Foreign Exchange Future | 2.74300   | 2.66500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.40   | C            | Foreign Exchange Future | 2.69300   | 2.61500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 13-December-10 | 4.45   | C            | Foreign Exchange Future | 2.64300   | 2.56500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.50   | C            | Foreign Exchange Future | 2.59300   | 2.51500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.85   | C            | Foreign Exchange Future | 2.24300   | 2.16500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.90   | C            | Foreign Exchange Future | 2.19300   | 2.11500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.95   | C            | Foreign Exchange Future | 2.14300   | 2.06500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.00   | C            | Foreign Exchange Future | 2.09300   | 2.01500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.05   | C            | Foreign Exchange Future | 2.04300   | 1.96500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.10   | C            | Foreign Exchange Future | 1.99300   | 1.91500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.15   | C            | Foreign Exchange Future | 1.94300   | 1.86500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.20   | C            | Foreign Exchange Future | 1.89300   | 1.81500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.25   | C            | Foreign Exchange Future | 1.84300   | 1.76500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.30   | C            | Foreign Exchange Future | 1.79300   | 1.71500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.35   | C            | Foreign Exchange Future | 1.74300   | 1.66500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.40   | C            | Foreign Exchange Future | 1.69300   | 1.61500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.45   | C            | Foreign Exchange Future | 1.64300   | 1.56500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.50   | C            | Foreign Exchange Future | 1.59400   | 1.51600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.85   | C            | Foreign Exchange Future | 1.24400   | 1.16700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.90   | C            | Foreign Exchange Future | 1.19500   | 1.11700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.95   | C            | Foreign Exchange Future | 1.14500   | 1.06700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.00   | C            | Foreign Exchange Future | 1.09500   | 1.01800                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 13-December-10 | 6.05   | C            | Foreign Exchange Future | 1.04600   | 0.96900                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.10   | C            | Foreign Exchange Future | 0.99600   | 0.92000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.15   | C            | Foreign Exchange Future | 0.94700   | 0.87100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.20   | C            | Foreign Exchange Future | 0.89800   | 0.82300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.25   | C            | Foreign Exchange Future | 0.85000   | 0.77500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.25   | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.30   | C            | Foreign Exchange Future | 0.80100   | 0.72700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.30   | P            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.35   | C            | Foreign Exchange Future | 0.75400   | 0.68000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.35   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.40   | C            | Foreign Exchange Future | 0.70600   | 0.63400                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.40   | P            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.45   | C            | Foreign Exchange Future | 0.66000   | 0.58800                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.45   | P            | Foreign Exchange Future | 0.01700   | 0.02300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.50   | C            | Foreign Exchange Future | 0.61400   | 0.54300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.50   | P            | Foreign Exchange Future | 0.02100   | 0.02800                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 6.70   | C            | Foreign Exchange Future | 0.70600   | 0.64600                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 6.70   | P            | Foreign Exchange Future | 0.11400   | 0.13500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.85   | C            | Foreign Exchange Future | 0.32200   | 0.26700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.85   | P            | Foreign Exchange Future | 0.07900   | 0.10200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.90   | C            | Foreign Exchange Future | 0.28600   | 0.23500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.90   | P            | Foreign Exchange Future | 0.09300   | 0.12000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.95   | C            | Foreign Exchange Future | 0.25200   | 0.20400                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 6.95   | P            | Foreign Exchange Future | 0.10900   | 0.13900                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.00   | C            | Foreign Exchange Future | 0.22100   | 0.17600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.00   | P            | Foreign Exchange Future | 0.12800   | 0.16100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.05   | C            | Foreign Exchange Future | 0.19200   | 0.15500                         | 10,534        |
| 04/10/2010 | \$ / R On 13-December-10 | 7.05   | P            | Foreign Exchange Future | 0.14900   | 0.19000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.10   | C            | Foreign Exchange Future | 0.16500   | 0.13500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.10   | P            | Foreign Exchange Future | 0.17200   | 0.22000                         | 100           |
| 04/10/2010 | \$ / R On 13-December-10 | 7.15   | C            | Foreign Exchange Future | 0.14400   | 0.11800                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.15   | P            | Foreign Exchange Future | 0.20100   | 0.25300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.20   | C            | Foreign Exchange Future | 0.12600   | 0.10300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.20   | P            | Foreign Exchange Future | 0.23300   | 0.28800                         | 3,500         |
| 04/10/2010 | \$ / R On 14-March-11    | 7.25   | C            | Foreign Exchange Future | 0.24900   | 0.22200                         | 7,500         |
| 04/10/2010 | \$ / R On 14-March-11    | 7.25   | P            | Foreign Exchange Future | 0.30600   | 0.35800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 14-March-11    | 7.30   | C            | Foreign Exchange Future | 0.23100   | 0.20600                         | 33,350        |
| 04/10/2010 | \$ / R On 14-March-11    | 7.30   | P            | Foreign Exchange Future | 0.33800   | 0.39200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.35   | C            | Foreign Exchange Future | 0.08200   | 0.06700                         | 2,040         |
| 04/10/2010 | \$ / R On 13-December-10 | 7.35   | P            | Foreign Exchange Future | 0.33900   | 0.40200                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 7.40   | C            | Foreign Exchange Future | 0.30800   | 0.28200                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 7.40   | P            | Foreign Exchange Future | 0.41600   | 0.47100                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 7.45   | C            | Foreign Exchange Future | 0.29200   | 0.26700                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 7.45   | P            | Foreign Exchange Future | 0.45000   | 0.50600                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 7.50   | C            | Foreign Exchange Future | 0.27600   | 0.25300                         | 0             |
| 04/10/2010 | \$ / R On 13-June-11     | 7.50   | P            | Foreign Exchange Future | 0.48400   | 0.54200                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 7.55   | C            | Foreign Exchange Future | 0.16000   | 0.14300                         | 371           |
| 04/10/2010 | \$ / R On 14-March-11    | 7.55   | P            | Foreign Exchange Future | 0.51700   | 0.57900                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 7.60   | C            | Foreign Exchange Future | 0.14900   | 0.13400                         | 500           |
| 04/10/2010 | \$ / R On 14-March-11    | 7.60   | P            | Foreign Exchange Future | 0.55600   | 0.62000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.70   | C            | Foreign Exchange Future | 0.02900   | 0.02400                         | 1,000         |
| 04/10/2010 | \$ / R On 13-December-10 | 7.70   | P            | Foreign Exchange Future | 0.63600   | 0.70900                         | 500           |
| 04/10/2010 | \$ / R On 13-December-10 | 7.80   | C            | Foreign Exchange Future | 0.02200   | 0.01800                         | 2,423         |
| 04/10/2010 | \$ / R On 13-December-10 | 7.80   | P            | Foreign Exchange Future | 0.72900   | 0.80300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.85   | C            | Foreign Exchange Future | 0.01900   | 0.01600                         | 14,644        |
| 04/10/2010 | \$ / R On 13-December-10 | 7.85   | P            | Foreign Exchange Future | 0.77600   | 0.85100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 7.90   | C            | Foreign Exchange Future | 0.01600   | 0.01300                         | 30,000        |
| 04/10/2010 | \$ / R On 13-December-10 | 7.90   | P            | Foreign Exchange Future | 0.82300   | 0.89800                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 7.95   | C            | Foreign Exchange Future | 0.09200   | 0.08300                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 7.95   | P            | Foreign Exchange Future | 0.84900   | 0.91900                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 8.00   | C            | Foreign Exchange Future | 0.08600   | 0.07800                         | 33,350        |
| 04/10/2010 | \$ / R On 14-March-11    | 8.00   | P            | Foreign Exchange Future | 0.89300   | 0.96400                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 8.05   | C            | Foreign Exchange Future | 0.08000   | 0.07400                         | 340           |
| 04/10/2010 | \$ / R On 14-March-11    | 8.05   | P            | Foreign Exchange Future | 0.93700   | 1.01000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.10   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.10   | P            | Foreign Exchange Future | 1.01600   | 1.09300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 4,400         |
| 04/10/2010 | \$ / R On 13-December-10 | 8.15   | P            | Foreign Exchange Future | 1.06500   | 1.14200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.20   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.20   | P            | Foreign Exchange Future | 1.11400   | 1.19100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.25   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 4,000         |
| 04/10/2010 | \$ / R On 13-December-10 | 8.25   | P            | Foreign Exchange Future | 1.16300   | 1.24000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.30   | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.30   | P            | Foreign Exchange Future | 1.21200   | 1.28900                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.35   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.35   | P            | Foreign Exchange Future | 1.26100   | 1.33900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 14-March-11    | 8.40   | C            | Foreign Exchange Future | 0.05300   | 0.04900                         | 3,000         |
| 04/10/2010 | \$ / R On 14-March-11    | 8.40   | P            | Foreign Exchange Future | 1.26000   | 1.33500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.45   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.45   | P            | Foreign Exchange Future | 1.36000   | 1.43800                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 8.50   | C            | Foreign Exchange Future | 0.04700   | 0.04400                         | 30,000        |
| 04/10/2010 | \$ / R On 14-March-11    | 8.50   | P            | Foreign Exchange Future | 1.35400   | 1.43000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.55   | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.55   | P            | Foreign Exchange Future | 1.46000   | 1.53700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,185         |
| 04/10/2010 | \$ / R On 13-December-10 | 8.60   | P            | Foreign Exchange Future | 1.50900   | 1.58700                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 15,000        |
| 04/10/2010 | \$ / R On 13-December-10 | 8.80   | P            | Foreign Exchange Future | 1.70800   | 1.78600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 30,000        |
| 04/10/2010 | \$ / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 1.80800   | 1.88600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 20,000        |
| 04/10/2010 | \$ / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 1.90800   | 1.98600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.05   | P            | Foreign Exchange Future | 1.95800   | 2.03600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 500           |
| 04/10/2010 | \$ / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 2.00800   | 2.08600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 2.10800   | 2.18600                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.50   | P            | Foreign Exchange Future | 2.40700   | 2.48500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.55   | P            | Foreign Exchange Future | 2.45700   | 2.53500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.85   | P            | Foreign Exchange Future | 2.75700   | 2.83500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.90   | P            | Foreign Exchange Future | 2.80700   | 2.88500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 9.95   | P            | Foreign Exchange Future | 2.85700   | 2.93500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 300           |
| 04/10/2010 | \$ / R On 13-December-10 | 10.00  | P            | Foreign Exchange Future | 2.90700   | 2.98500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.05  | P            | Foreign Exchange Future | 2.95700   | 3.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.10  | P            | Foreign Exchange Future | 3.00700   | 3.08500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.15  | P            | Foreign Exchange Future | 3.05700   | 3.13500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 3.10700   | 3.18500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 3.15700   | 3.23500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 3.20700   | 3.28500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.35  | P            | Foreign Exchange Future | 3.25700   | 3.33500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.40  | P            | Foreign Exchange Future | 3.30700   | 3.38500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 10.45  | P            | Foreign Exchange Future | 3.35700   | 3.43500                         | 0             |
| 04/10/2010 | \$ / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 30,000        |
| 04/10/2010 | \$ / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 3.31000   | 3.38900                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.05  | P            | Foreign Exchange Future | 3.95700   | 4.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 4.75700   | 4.83500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 4.80700   | 4.88500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 4.85700   | 4.93500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 4.90700   | 4.98500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 4.95700   | 5.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 5.00700   | 5.08500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.15  | P            | Foreign Exchange Future | 5.05700   | 5.13500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 5.10700   | 5.18500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 5.15700   | 5.23500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.30  | P            | Foreign Exchange Future | 5.20700   | 5.28500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.35  | P            | Foreign Exchange Future | 5.25700   | 5.33500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 5.30700   | 5.38500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 13-December-10 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.45  | P            | Foreign Exchange Future | 5.35700   | 5.43500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 12.50  | P            | Foreign Exchange Future | 5.40700   | 5.48500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.05  | P            | Foreign Exchange Future | 5.95700   | 6.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 6.75700   | 6.83500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 6.80700   | 6.88500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 6.85700   | 6.93500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 6.90700   | 6.98500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.05  | P            | Foreign Exchange Future | 6.95700   | 7.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 7.00700   | 7.08500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.15  | P            | Foreign Exchange Future | 7.05700   | 7.13500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 7.10700   | 7.18500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 7.15700   | 7.23500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.30  | P            | Foreign Exchange Future | 7.20700   | 7.28500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.35  | P            | Foreign Exchange Future | 7.25700   | 7.33500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 7.30700   | 7.38500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.45  | P            | Foreign Exchange Future | 7.35700   | 7.43500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 14.50  | P            | Foreign Exchange Future | 7.40700   | 7.48500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.05  | P            | Foreign Exchange Future | 7.95700   | 8.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 8.75700   | 8.83500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 8.80700   | 8.88500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | \$ / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 8.85700   | 8.93500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 8.90700   | 8.98500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.05  | P            | Foreign Exchange Future | 8.95700   | 9.03500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 9.00700   | 9.08500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.15  | P            | Foreign Exchange Future | 9.05700   | 9.13500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 9.10700   | 9.18500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 9.15700   | 9.23500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.30  | P            | Foreign Exchange Future | 9.20700   | 9.28500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.35  | P            | Foreign Exchange Future | 9.25700   | 9.33500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 9.30700   | 9.38500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.45  | P            | Foreign Exchange Future | 9.35700   | 9.43500                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | \$ / R On 13-December-10 | 16.50  | P            | Foreign Exchange Future | 9.40700   | 9.48500                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      |        |              | Foreign Exchange Future | 11.53130  | 11.37290                        | 1,510         |
| 04/10/2010 | £ / R On 14-March-11     | 11.45  | C            | Foreign Exchange Future | 0.37700   | 0.31300                         | 870           |
| 04/10/2010 | £ / R On 14-March-11     | 11.45  | P            | Foreign Exchange Future | 0.44500   | 0.53500                         | 0             |
| 04/10/2010 | £ / R On 14-March-11     | 11.75  | C            | Foreign Exchange Future | 0.27800   | 0.23100                         | 0             |
| 04/10/2010 | £ / R On 14-March-11     | 11.75  | P            | Foreign Exchange Future | 0.64600   | 0.75300                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      | 11.80  | C            | Foreign Exchange Future | 0.42600   | 0.36700                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      | 11.80  | P            | Foreign Exchange Future | 0.69500   | 0.79400                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      | 11.85  | C            | Foreign Exchange Future | 0.41100   | 0.35300                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      | 11.85  | P            | Foreign Exchange Future | 0.73000   | 0.83000                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      | 11.90  | C            | Foreign Exchange Future | 0.39500   | 0.33900                         | 0             |
| 04/10/2010 | £ / R On 13-June-11      | 11.90  | P            | Foreign Exchange Future | 0.76400   | 0.86600                         | 0             |
| 04/10/2010 | £ / R On 14-March-11     | 12.55  | C            | Foreign Exchange Future | 0.12800   | 0.10700                         | 870           |
| 04/10/2010 | £ / R On 14-March-11     | 12.55  | P            | Foreign Exchange Future | 1.29600   | 1.42900                         | 0             |
| 04/10/2010 | ¥ / R On 14-March-11     |        |              | Foreign Exchange Future | 0.08640   | 0.08560                         | 0             |
| 04/10/2010 | ¥ / R On 13-December-10  | 0.08   | C            | Foreign Exchange Future | 0.00937   | 0.00865                         | 0             |
| 04/10/2010 | ¥ / R On 13-December-10  | 0.08   | P            | Foreign Exchange Future | 0.00027   | 0.00035                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | ¥ / R On 14-March-11    | 0.08   | C            | Foreign Exchange Future | 0.01027   | 0.00961                         | 0             |
| 04/10/2010 | ¥ / R On 14-March-11    | 0.08   | P            | Foreign Exchange Future | 0.00087   | 0.00101                         | 0             |
| 04/10/2010 | ¥ / R On 13-December-10 | 0.09   | C            | Foreign Exchange Future | 0.00246   | 0.00221                         | 0             |
| 04/10/2010 | ¥ / R On 13-December-10 | 0.09   | P            | Foreign Exchange Future | 0.00336   | 0.00391                         | 0             |
| 04/10/2010 | ¥ / R On 14-March-11    | 0.09   | C            | Foreign Exchange Future | 0.00425   | 0.00396                         | 0             |
| 04/10/2010 | ¥ / R On 14-March-11    | 0.09   | P            | Foreign Exchange Future | 0.00485   | 0.00536                         | 0             |
| 04/10/2010 | ¥ / R On 13-December-10 | 0.10   | C            | Foreign Exchange Future | 0.00049   | 0.00046                         | 0             |
| 04/10/2010 | ¥ / R On 13-December-10 | 0.10   | P            | Foreign Exchange Future | 0.01139   | 0.01216                         | 0             |
| 04/10/2010 | ¥ / R On 14-March-11    | 0.10   | C            | Foreign Exchange Future | 0.00172   | 0.00162                         | 0             |
| 04/10/2010 | ¥ / R On 14-March-11    | 0.10   | P            | Foreign Exchange Future | 0.01232   | 0.01302                         | 0             |
| 04/10/2010 | € / R On 13-June-11     |        |              | Foreign Exchange Future | 9.95640   | 9.88330                         | 5,820         |
| 04/10/2010 | € / R On 13-December-10 | 7.85   | C            | Foreign Exchange Future | 1.85300   | 1.78400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 7.90   | C            | Foreign Exchange Future | 1.80300   | 1.73400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 7.95   | C            | Foreign Exchange Future | 1.75300   | 1.68400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.00   | C            | Foreign Exchange Future | 1.70300   | 1.63400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.10   | C            | Foreign Exchange Future | 1.60300   | 1.53400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.20   | C            | Foreign Exchange Future | 1.50400   | 1.43500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.25   | C            | Foreign Exchange Future | 1.45400   | 1.38500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.40   | C            | Foreign Exchange Future | 1.30500   | 1.23600                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.55   | C            | Foreign Exchange Future | 1.15700   | 1.08800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.55   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.85   | C            | Foreign Exchange Future | 0.86500   | 0.80000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.85   | P            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 0.81800   | 0.75400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 0.01600   | 0.02100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.95   | C            | Foreign Exchange Future | 0.77200   | 0.70800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 8.95   | P            | Foreign Exchange Future | 0.02000   | 0.02500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 0.72600   | 0.66400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 0.02400   | 0.03100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 0.63700   | 0.57800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 0.03500   | 0.04500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.55100   | 0.49600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | € / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 0.04900   | 0.06300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.25   | C            | Foreign Exchange Future | 0.51000   | 0.45700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.25   | P            | Foreign Exchange Future | 0.05800   | 0.07400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.30   | C            | Foreign Exchange Future | 0.47100   | 0.42000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.30   | P            | Foreign Exchange Future | 0.06900   | 0.08700                         | 1,125         |
| 04/10/2010 | € / R On 13-December-10 | 9.40   | C            | Foreign Exchange Future | 0.39500   | 0.34900                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.40   | P            | Foreign Exchange Future | 0.09300   | 0.11600                         | 0             |
| 04/10/2010 | € / R On 14-March-11    | 9.50   | C            | Foreign Exchange Future | 0.51400   | 0.47100                         | 10,429        |
| 04/10/2010 | € / R On 14-March-11    | 9.50   | P            | Foreign Exchange Future | 0.18400   | 0.21100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.29400   | 0.25700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.55   | P            | Foreign Exchange Future | 0.14200   | 0.17400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.60   | C            | Foreign Exchange Future | 0.26400   | 0.23000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.60   | P            | Foreign Exchange Future | 0.16200   | 0.19700                         | 750           |
| 04/10/2010 | € / R On 13-June-11     | 9.75   | C            | Foreign Exchange Future | 0.52700   | 0.49000                         | 0             |
| 04/10/2010 | € / R On 13-June-11     | 9.75   | P            | Foreign Exchange Future | 0.32100   | 0.35700                         | 0             |
| 04/10/2010 | € / R On 13-June-11     | 9.80   | C            | Foreign Exchange Future | 0.50100   | 0.46400                         | 0             |
| 04/10/2010 | € / R On 13-June-11     | 9.80   | P            | Foreign Exchange Future | 0.34500   | 0.38100                         | 0             |
| 04/10/2010 | € / R On 13-June-11     | 9.85   | C            | Foreign Exchange Future | 0.47500   | 0.44000                         | 0             |
| 04/10/2010 | € / R On 13-June-11     | 9.85   | P            | Foreign Exchange Future | 0.36900   | 0.40700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.90   | C            | Foreign Exchange Future | 0.13500   | 0.11800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.90   | P            | Foreign Exchange Future | 0.33300   | 0.38500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.95   | C            | Foreign Exchange Future | 0.12000   | 0.10600                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 9.95   | P            | Foreign Exchange Future | 0.36800   | 0.42300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.00  | C            | Foreign Exchange Future | 0.10700   | 0.09400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.00  | P            | Foreign Exchange Future | 0.40500   | 0.46100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.10  | C            | Foreign Exchange Future | 0.08500   | 0.07500                         | 375           |
| 04/10/2010 | € / R On 13-December-10 | 10.10  | P            | Foreign Exchange Future | 0.48300   | 0.54200                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.06700   | 0.06000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 0.56500   | 0.62700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.06000   | 0.05300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 0.60800   | 0.67000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.05300   | 0.04700                         | 60            |
| 04/10/2010 | € / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 0.65100   | 0.71400                         | 0             |
| 04/10/2010 | € / R On 14-March-11    | 10.40  | C            | Foreign Exchange Future | 0.16600   | 0.15500                         | 14,937        |
| 04/10/2010 | € / R On 14-March-11    | 10.40  | P            | Foreign Exchange Future | 0.73600   | 0.79500                         | 0             |
| 04/10/2010 | € / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.14800   | 0.13900                         | 4,508         |
| 04/10/2010 | € / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 0.81800   | 0.87900                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.55  | C            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.55  | P            | Foreign Exchange Future | 0.87700   | 0.94300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.85  | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | € / R On 13-December-10 | 10.85  | P            | Foreign Exchange Future | 1.16200   | 1.23000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.90  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.90  | P            | Foreign Exchange Future | 1.21100   | 1.27900                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.95  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 10.95  | P            | Foreign Exchange Future | 1.25900   | 1.32800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.00  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.00  | P            | Foreign Exchange Future | 1.30800   | 1.37700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.10  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.10  | P            | Foreign Exchange Future | 1.40600   | 1.47500                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.20  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.20  | P            | Foreign Exchange Future | 1.50500   | 1.57300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.25  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.25  | P            | Foreign Exchange Future | 1.55400   | 1.62300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.40  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.40  | P            | Foreign Exchange Future | 1.70200   | 1.77100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.55  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.55  | P            | Foreign Exchange Future | 1.85100   | 1.92000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 2.15000   | 2.21900                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 2.20000   | 2.26900                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 2.24900   | 2.31800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 2.29900   | 2.36800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 2.34900   | 2.41800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 2.39900   | 2.46800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 2.49900   | 2.56800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 2.54900   | 2.61800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 2.69900   | 2.76800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.55  | P            | Foreign Exchange Future | 2.84900   | 2.91800                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.85  | P            | Foreign Exchange Future | 3.14800   | 3.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | € / R On 13-December-10 | 12.95  | P            | Foreign Exchange Future | 3.24800   | 3.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 4.14800   | 4.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 4.19800   | 4.26700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 4.24800   | 4.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 4.29800   | 4.36700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 4.39800   | 4.46700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 4.49800   | 4.56700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 4.54800   | 4.61700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 4.69800   | 4.76700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.55  | P            | Foreign Exchange Future | 4.84800   | 4.91700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.85  | P            | Foreign Exchange Future | 5.14800   | 5.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 14.95  | P            | Foreign Exchange Future | 5.24800   | 5.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 6.14800   | 6.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 6.19800   | 6.26700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 6.24800   | 6.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 6.29800   | 6.36700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 6.39800   | 6.46700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 6.49800   | 6.56700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 6.54800   | 6.61700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 6.69800   | 6.76700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | € / R On 13-December-10 | 16.55  | P            | Foreign Exchange Future | 6.84800   | 6.91700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.85  | P            | Foreign Exchange Future | 7.14800   | 7.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 16.95  | P            | Foreign Exchange Future | 7.24800   | 7.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 17.85  | P            | Foreign Exchange Future | 8.14800   | 8.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 17.90  | P            | Foreign Exchange Future | 8.19800   | 8.26700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 17.95  | P            | Foreign Exchange Future | 8.24800   | 8.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.00  | P            | Foreign Exchange Future | 8.29800   | 8.36700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.10  | P            | Foreign Exchange Future | 8.39800   | 8.46700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.20  | P            | Foreign Exchange Future | 8.49800   | 8.56700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.25  | P            | Foreign Exchange Future | 8.54800   | 8.61700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.40  | P            | Foreign Exchange Future | 8.69800   | 8.76700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.55  | P            | Foreign Exchange Future | 8.84800   | 8.91700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.85  | P            | Foreign Exchange Future | 9.14800   | 9.21700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 18.95  | P            | Foreign Exchange Future | 9.24800   | 9.31700                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 19.85  | P            | Foreign Exchange Future | 10.14800  | 10.21700                        | 0             |
| 04/10/2010 | € / R On 13-December-10 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 19.90  | P            | Foreign Exchange Future | 10.19800  | 10.26700                        | 0             |
| 04/10/2010 | € / R On 13-December-10 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 19.95  | P            | Foreign Exchange Future | 10.24800  | 10.31700                        | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.00  | P            | Foreign Exchange Future | 10.29800  | 10.36700                        | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.10  | P            | Foreign Exchange Future | 10.39800  | 10.46700                        | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.20  | P            | Foreign Exchange Future | 10.49800  | 10.56700                        | 0             |
| 04/10/2010 | € / R On 13-December-10 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | € / R On 13-December-10    | 20.25  | P            | Foreign Exchange Future | 10.54800  | 10.61700                        | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.40  | P            | Foreign Exchange Future | 10.69800  | 10.76700                        | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.55  | P            | Foreign Exchange Future | 10.84800  | 10.91700                        | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.85  | P            | Foreign Exchange Future | 11.14800  | 11.21700                        | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/10/2010 | € / R On 13-December-10    | 20.95  | P            | Foreign Exchange Future | 11.24800  | 11.31700                        | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     |        |              | Foreign Exchange Future | 6.82750   | 6.76900                         | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     | 6.60   | C            | Foreign Exchange Future | 0.38400   | 0.34400                         | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     | 6.60   | P            | Foreign Exchange Future | 0.15700   | 0.17500                         | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     | 6.65   | C            | Foreign Exchange Future | 0.35300   | 0.31500                         | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     | 6.65   | P            | Foreign Exchange Future | 0.17600   | 0.19600                         | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     | 6.70   | C            | Foreign Exchange Future | 0.32400   | 0.28700                         | 0             |
| 04/10/2010 | AU\$ / R On 13-June-11     | 6.70   | P            | Foreign Exchange Future | 0.19700   | 0.21800                         | 0             |
| 04/10/2010 | AU\$ / R On 14-March-11    | 6.75   | C            | Foreign Exchange Future | 0.23400   | 0.20200                         | 0             |
| 04/10/2010 | AU\$ / R On 14-March-11    | 6.75   | P            | Foreign Exchange Future | 0.16800   | 0.19300                         | 0             |
| 04/10/2010 | AU\$ / R On 13-December-10 | 6.90   | C            | Foreign Exchange Future | 0.08200   | 0.06600                         | 0             |
| 04/10/2010 | AU\$ / R On 13-December-10 | 6.90   | P            | Foreign Exchange Future | 0.18000   | 0.22200                         | 0             |
| 04/10/2010 | AU\$ / R On 13-December-10 | 6.95   | C            | Foreign Exchange Future | 0.06600   | 0.05400                         | 200           |
| 04/10/2010 | AU\$ / R On 13-December-10 | 6.95   | P            | Foreign Exchange Future | 0.21400   | 0.26000                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      |        |              | Foreign Exchange Future | 7.01150   | 6.92480                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      | 7.00   | C            | Foreign Exchange Future | 0.20000   | 0.16500                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      | 7.00   | P            | Foreign Exchange Future | 0.18900   | 0.24000                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      | 7.05   | C            | Foreign Exchange Future | 0.17800   | 0.14700                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      | 7.05   | P            | Foreign Exchange Future | 0.21700   | 0.27200                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      | 7.10   | C            | Foreign Exchange Future | 0.15900   | 0.13100                         | 0             |
| 04/10/2010 | CAD/ R On 14-March-11      | 7.10   | P            | Foreign Exchange Future | 0.24800   | 0.30600                         | 0             |
| 04/10/2010 | CAD/ R On 13-December-10   | 7.65   | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 04/10/2010 | CAD/ R On 13-December-10   | 7.65   | P            | Foreign Exchange Future | 0.73300   | 0.81600                         | 0             |
| 04/10/2010 | CAD/ R On 13-December-10   | 7.70   | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 04/10/2010 | CAD/ R On 13-December-10   | 7.70   | P            | Foreign Exchange Future | 0.78100   | 0.86500                         | 0             |
| 04/10/2010 | CAD/ R On 13-December-10   | 7.75   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/10/2010 | CAD/ R On 13-December-10   | 7.75   | P            | Foreign Exchange Future | 0.82900   | 0.91300                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11     |        |              | Foreign Exchange Future | 7.40420   | 7.30410                         | 0             |
| 04/10/2010 | CHF / R On 13-December-10  | 7.00   | C            | Foreign Exchange Future | 0.37200   | 0.30200                         | 0             |
| 04/10/2010 | CHF / R On 13-December-10  | 7.00   | P            | Foreign Exchange Future | 0.07700   | 0.10600                         | 0             |
| 04/10/2010 | CHF / R On 13-December-10  | 7.05   | C            | Foreign Exchange Future | 0.33600   | 0.26900                         | 0             |
| 04/10/2010 | CHF / R On 13-December-10  | 7.05   | P            | Foreign Exchange Future | 0.09100   | 0.12300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2010 | CHF / R On 13-December-10 | 7.10   | C            | Foreign Exchange Future | 0.30100   | 0.23800                         | 0             |
| 04/10/2010 | CHF / R On 13-December-10 | 7.10   | P            | Foreign Exchange Future | 0.10600   | 0.14200                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11    | 7.20   | C            | Foreign Exchange Future | 0.39300   | 0.33600                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11    | 7.20   | P            | Foreign Exchange Future | 0.18900   | 0.23200                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11    | 7.25   | C            | Foreign Exchange Future | 0.36500   | 0.31000                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11    | 7.25   | P            | Foreign Exchange Future | 0.21100   | 0.25600                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11    | 7.30   | C            | Foreign Exchange Future | 0.33800   | 0.28600                         | 0             |
| 04/10/2010 | CHF / R On 14-March-11    | 7.30   | P            | Foreign Exchange Future | 0.23400   | 0.28200                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 |        |              | Foreign Exchange Future | 7.29090   | 8.05000                         | 288           |
| 05/10/2010 | \$ / R On 13-December-10  | 3.05   | C            | Foreign Exchange Future | 3.93800   | 4.04300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.85   | C            | Foreign Exchange Future | 3.13800   | 3.24300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.90   | C            | Foreign Exchange Future | 3.08800   | 3.19300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.95   | C            | Foreign Exchange Future | 3.03800   | 3.14300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.00   | C            | Foreign Exchange Future | 2.98800   | 3.09300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.05   | C            | Foreign Exchange Future | 2.93800   | 3.04300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.10   | C            | Foreign Exchange Future | 2.88800   | 2.99300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.15   | C            | Foreign Exchange Future | 2.83800   | 2.94300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.20   | C            | Foreign Exchange Future | 2.78800   | 2.89300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.25   | C            | Foreign Exchange Future | 2.73800   | 2.84300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.30   | C            | Foreign Exchange Future | 2.68800   | 2.79300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.35   | C            | Foreign Exchange Future | 2.63800   | 2.74300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.40   | C            | Foreign Exchange Future | 2.58800   | 2.69300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.45   | C            | Foreign Exchange Future | 2.53800   | 2.64300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.50   | C            | Foreign Exchange Future | 2.48800   | 2.59300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 4.85   | C            | Foreign Exchange Future | 2.13800   | 2.24300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 13-December-10 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 4.90   | C            | Foreign Exchange Future | 2.08800   | 2.19300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 4.95   | C            | Foreign Exchange Future | 2.03800   | 2.14300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.00   | C            | Foreign Exchange Future | 1.98800   | 2.09300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.05   | C            | Foreign Exchange Future | 1.93800   | 2.04300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.10   | C            | Foreign Exchange Future | 1.88800   | 1.99300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.15   | C            | Foreign Exchange Future | 1.83800   | 1.94300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.20   | C            | Foreign Exchange Future | 1.78800   | 1.89300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.25   | C            | Foreign Exchange Future | 1.73800   | 1.84300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.30   | C            | Foreign Exchange Future | 1.68800   | 1.79300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.35   | C            | Foreign Exchange Future | 1.63800   | 1.74300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.40   | C            | Foreign Exchange Future | 1.58800   | 1.69300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.45   | C            | Foreign Exchange Future | 1.53800   | 1.64300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.50   | C            | Foreign Exchange Future | 1.48800   | 1.59400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.85   | C            | Foreign Exchange Future | 1.13900   | 1.24400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.90   | C            | Foreign Exchange Future | 1.09000   | 1.19500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.95   | C            | Foreign Exchange Future | 1.04000   | 1.14500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.00   | C            | Foreign Exchange Future | 0.99100   | 1.09500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.05   | C            | Foreign Exchange Future | 0.94200   | 1.04600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.05   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.10   | C            | Foreign Exchange Future | 0.89300   | 0.99600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.10   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.15   | C            | Foreign Exchange Future | 0.84400   | 0.94700                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 13-December-10 | 6.15   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.20   | C            | Foreign Exchange Future | 0.79600   | 0.89800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.20   | P            | Foreign Exchange Future | 0.00800   | 0.00500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.25   | C            | Foreign Exchange Future | 0.74800   | 0.85000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.25   | P            | Foreign Exchange Future | 0.01000   | 0.00700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.30   | C            | Foreign Exchange Future | 0.70100   | 0.80100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.30   | P            | Foreign Exchange Future | 0.01300   | 0.00800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.35   | C            | Foreign Exchange Future | 0.65400   | 0.75400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.35   | P            | Foreign Exchange Future | 0.01600   | 0.01100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.40   | C            | Foreign Exchange Future | 0.60800   | 0.70600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.40   | P            | Foreign Exchange Future | 0.02000   | 0.01300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.45   | C            | Foreign Exchange Future | 0.56300   | 0.66000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.45   | P            | Foreign Exchange Future | 0.02500   | 0.01700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.50   | C            | Foreign Exchange Future | 0.51900   | 0.61400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.50   | P            | Foreign Exchange Future | 0.03100   | 0.02100                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11     | 6.70   | C            | Foreign Exchange Future | 0.62700   | 0.70600                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11     | 6.70   | P            | Foreign Exchange Future | 0.14300   | 0.11400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.85   | C            | Foreign Exchange Future | 0.24900   | 0.32200                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.85   | P            | Foreign Exchange Future | 0.11100   | 0.07900                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.90   | C            | Foreign Exchange Future | 0.21800   | 0.28600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.90   | P            | Foreign Exchange Future | 0.13000   | 0.09300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.95   | C            | Foreign Exchange Future | 0.18900   | 0.25200                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 6.95   | P            | Foreign Exchange Future | 0.15100   | 0.10900                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.00   | C            | Foreign Exchange Future | 0.16300   | 0.22100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.00   | P            | Foreign Exchange Future | 0.17500   | 0.12800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.05   | C            | Foreign Exchange Future | 0.14200   | 0.19200                         | 10,534        |
| 05/10/2010 | \$ / R On 13-December-10 | 7.05   | P            | Foreign Exchange Future | 0.20400   | 0.14900                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.10   | C            | Foreign Exchange Future | 0.12400   | 0.16500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.10   | P            | Foreign Exchange Future | 0.23600   | 0.17200                         | 100           |
| 05/10/2010 | \$ / R On 13-December-10 | 7.15   | C            | Foreign Exchange Future | 0.10800   | 0.14400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.15   | P            | Foreign Exchange Future | 0.27000   | 0.20100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.20   | C            | Foreign Exchange Future | 0.09400   | 0.12600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.20   | P            | Foreign Exchange Future | 0.30600   | 0.23300                         | 3,500         |
| 05/10/2010 | \$ / R On 14-March-11    | 7.25   | C            | Foreign Exchange Future | 0.21200   | 0.24900                         | 7,500         |
| 05/10/2010 | \$ / R On 14-March-11    | 7.25   | P            | Foreign Exchange Future | 0.37600   | 0.30600                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11    | 7.30   | C            | Foreign Exchange Future | 0.19700   | 0.23100                         | 33,350        |
| 05/10/2010 | \$ / R On 14-March-11    | 7.30   | P            | Foreign Exchange Future | 0.41100   | 0.33800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 7.35   | C            | Foreign Exchange Future | 0.06100   | 0.08200                         | 2,040         |
| 05/10/2010 | \$ / R On 13-December-10 | 7.35   | P            | Foreign Exchange Future | 0.42300   | 0.33900                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11     | 7.40   | C            | Foreign Exchange Future | 0.27300   | 0.30800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 13-June-11      | 7.40   | P            | Foreign Exchange Future | 0.48900   | 0.41600                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11      | 7.45   | C            | Foreign Exchange Future | 0.25900   | 0.29200                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11      | 7.45   | P            | Foreign Exchange Future | 0.52500   | 0.45000                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11      | 7.50   | C            | Foreign Exchange Future | 0.24500   | 0.27600                         | 0             |
| 05/10/2010 | \$ / R On 13-June-11      | 7.50   | P            | Foreign Exchange Future | 0.56100   | 0.48400                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11     | 7.55   | C            | Foreign Exchange Future | 0.13700   | 0.16000                         | 371           |
| 05/10/2010 | \$ / R On 14-March-11     | 7.55   | P            | Foreign Exchange Future | 0.60100   | 0.51700                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11     | 7.60   | C            | Foreign Exchange Future | 0.12800   | 0.14900                         | 500           |
| 05/10/2010 | \$ / R On 14-March-11     | 7.60   | P            | Foreign Exchange Future | 0.64200   | 0.55600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 7.70   | C            | Foreign Exchange Future | 0.02100   | 0.02900                         | 1,000         |
| 05/10/2010 | \$ / R On 13-December-10  | 7.70   | P            | Foreign Exchange Future | 0.73300   | 0.63600                         | 500           |
| 05/10/2010 | \$ / R On 13-December-10  | 7.80   | C            | Foreign Exchange Future | 0.01600   | 0.02200                         | 2,423         |
| 05/10/2010 | \$ / R On 13-December-10  | 7.80   | P            | Foreign Exchange Future | 0.82800   | 0.72900                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 7.85   | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 14,644        |
| 05/10/2010 | \$ / R On 13-December-10  | 7.85   | P            | Foreign Exchange Future | 0.87600   | 0.77600                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 7.90   | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 30,000        |
| 05/10/2010 | \$ / R On 13-December-10  | 7.90   | P            | Foreign Exchange Future | 0.92400   | 0.82300                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11     | 7.95   | C            | Foreign Exchange Future | 0.08100   | 0.09200                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11     | 7.95   | P            | Foreign Exchange Future | 0.94500   | 0.84900                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.23400   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.94300   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 | 8.05   | C            | Foreign Exchange Future | 0.22500   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 | 8.05   | P            | Foreign Exchange Future | 0.98400   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 | 8.10   | C            | Foreign Exchange Future | 0.21700   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 19-September-11 | 8.10   | P            | Foreign Exchange Future | 1.02600   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.15   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 4,400         |
| 05/10/2010 | \$ / R On 13-December-10  | 8.15   | P            | Foreign Exchange Future | 1.16800   | 1.06500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.20   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.20   | P            | Foreign Exchange Future | 1.21700   | 1.11400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.25   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 4,000         |
| 05/10/2010 | \$ / R On 13-December-10  | 8.25   | P            | Foreign Exchange Future | 1.26600   | 1.16300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.30   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.30   | P            | Foreign Exchange Future | 1.31600   | 1.21200                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.35   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.35   | P            | Foreign Exchange Future | 1.36500   | 1.26100                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11     | 8.40   | C            | Foreign Exchange Future | 0.04800   | 0.05300                         | 3,000         |
| 05/10/2010 | \$ / R On 14-March-11     | 8.40   | P            | Foreign Exchange Future | 1.36200   | 1.26000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.45   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10  | 8.45   | P            | Foreign Exchange Future | 1.46500   | 1.36000                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11     | 8.50   | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 30,000        |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 14-March-11    | 8.50   | P            | Foreign Exchange Future | 1.45700   | 1.35400                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 8.55   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 8.55   | P            | Foreign Exchange Future | 1.56400   | 1.46000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,185         |
| 05/10/2010 | \$ / R On 13-December-10 | 8.60   | P            | Foreign Exchange Future | 1.61400   | 1.50900                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 15,000        |
| 05/10/2010 | \$ / R On 13-December-10 | 8.80   | P            | Foreign Exchange Future | 1.81300   | 1.70800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 30,000        |
| 05/10/2010 | \$ / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 1.91300   | 1.80800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 20,000        |
| 05/10/2010 | \$ / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 2.01300   | 1.90800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.05   | P            | Foreign Exchange Future | 2.06300   | 1.95800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 500           |
| 05/10/2010 | \$ / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 2.11300   | 2.00800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 2.21300   | 2.10800                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.50   | P            | Foreign Exchange Future | 2.51200   | 2.40700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.55   | P            | Foreign Exchange Future | 2.56200   | 2.45700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.85   | P            | Foreign Exchange Future | 2.86200   | 2.75700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.90   | P            | Foreign Exchange Future | 2.91200   | 2.80700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 9.95   | P            | Foreign Exchange Future | 2.96200   | 2.85700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 300           |
| 05/10/2010 | \$ / R On 13-December-10 | 10.00  | P            | Foreign Exchange Future | 3.01200   | 2.90700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.05  | P            | Foreign Exchange Future | 3.06200   | 2.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.10  | P            | Foreign Exchange Future | 3.11200   | 3.00700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.15  | P            | Foreign Exchange Future | 3.16200   | 3.05700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 3.21200   | 3.10700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 3.26200   | 3.15700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 3.31200   | 3.20700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.35  | P            | Foreign Exchange Future | 3.36200   | 3.25700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.40  | P            | Foreign Exchange Future | 3.41200   | 3.30700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 10.45  | P            | Foreign Exchange Future | 3.46200   | 3.35700                         | 0             |
| 05/10/2010 | \$ / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 30,000        |
| 05/10/2010 | \$ / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 3.41700   | 3.31000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.05  | P            | Foreign Exchange Future | 4.06200   | 3.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 4.86200   | 4.75700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 4.91200   | 4.80700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 4.96200   | 4.85700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 5.01200   | 4.90700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 5.06200   | 4.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 5.11200   | 5.00700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.15  | P            | Foreign Exchange Future | 5.16200   | 5.05700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 5.21200   | 5.10700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 5.26200   | 5.15700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.30  | P            | Foreign Exchange Future | 5.31200   | 5.20700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.35  | P            | Foreign Exchange Future | 5.36200   | 5.25700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 5.41200   | 5.30700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.45  | P            | Foreign Exchange Future | 5.46200   | 5.35700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 12.50  | P            | Foreign Exchange Future | 5.51200   | 5.40700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 13-December-10 | 13.05  | P            | Foreign Exchange Future | 6.06200   | 5.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 6.86200   | 6.75700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 6.91200   | 6.80700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 6.96200   | 6.85700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 7.01200   | 6.90700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.05  | P            | Foreign Exchange Future | 7.06200   | 6.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 7.11200   | 7.00700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.15  | P            | Foreign Exchange Future | 7.16200   | 7.05700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 7.21200   | 7.10700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 7.26200   | 7.15700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.30  | P            | Foreign Exchange Future | 7.31200   | 7.20700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.35  | P            | Foreign Exchange Future | 7.36200   | 7.25700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 7.41200   | 7.30700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.45  | P            | Foreign Exchange Future | 7.46200   | 7.35700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 14.50  | P            | Foreign Exchange Future | 7.51200   | 7.40700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.05  | P            | Foreign Exchange Future | 8.06200   | 7.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 8.86200   | 8.75700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 8.91200   | 8.80700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 8.96200   | 8.85700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 9.01200   | 8.90700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | \$ / R On 13-December-10 | 16.05  | P            | Foreign Exchange Future | 9.06200   | 8.95700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 9.11200   | 9.00700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.15  | P            | Foreign Exchange Future | 9.16200   | 9.05700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 9.21200   | 9.10700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 9.26200   | 9.15700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.30  | P            | Foreign Exchange Future | 9.31200   | 9.20700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.35  | P            | Foreign Exchange Future | 9.36200   | 9.25700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 9.41200   | 9.30700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.45  | P            | Foreign Exchange Future | 9.46200   | 9.35700                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | \$ / R On 13-December-10 | 16.50  | P            | Foreign Exchange Future | 9.51200   | 9.40700                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      |        |              | Foreign Exchange Future | 11.41520  | 11.53130                        | 1,510         |
| 05/10/2010 | £ / R On 14-March-11     | 11.45  | C            | Foreign Exchange Future | 0.32900   | 0.37700                         | 870           |
| 05/10/2010 | £ / R On 14-March-11     | 11.45  | P            | Foreign Exchange Future | 0.51200   | 0.44500                         | 0             |
| 05/10/2010 | £ / R On 14-March-11     | 11.75  | C            | Foreign Exchange Future | 0.24100   | 0.27800                         | 0             |
| 05/10/2010 | £ / R On 14-March-11     | 11.75  | P            | Foreign Exchange Future | 0.72400   | 0.64600                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      | 11.80  | C            | Foreign Exchange Future | 0.38000   | 0.42600                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      | 11.80  | P            | Foreign Exchange Future | 0.76500   | 0.69500                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      | 11.85  | C            | Foreign Exchange Future | 0.36600   | 0.41100                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      | 11.85  | P            | Foreign Exchange Future | 0.80100   | 0.73000                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      | 11.90  | C            | Foreign Exchange Future | 0.35200   | 0.39500                         | 0             |
| 05/10/2010 | £ / R On 13-June-11      | 11.90  | P            | Foreign Exchange Future | 0.83700   | 0.76400                         | 0             |
| 05/10/2010 | £ / R On 14-March-11     | 12.00  | C            | Foreign Exchange Future | 0.18800   | 0.00000                         | 150           |
| 05/10/2010 | £ / R On 14-March-11     | 12.00  | P            | Foreign Exchange Future | 0.92100   | 0.00000                         | 0             |
| 05/10/2010 | £ / R On 14-March-11     | 12.55  | C            | Foreign Exchange Future | 0.11100   | 0.12800                         | 870           |
| 05/10/2010 | £ / R On 14-March-11     | 12.55  | P            | Foreign Exchange Future | 1.39400   | 1.29600                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11     |        |              | Foreign Exchange Future | 0.08550   | 0.08640                         | 0             |
| 05/10/2010 | ¥ / R On 13-December-10  | 0.08   | C            | Foreign Exchange Future | 0.00853   | 0.00937                         | 0             |
| 05/10/2010 | ¥ / R On 13-December-10  | 0.08   | P            | Foreign Exchange Future | 0.00033   | 0.00027                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11     | 0.08   | C            | Foreign Exchange Future | 0.00950   | 0.01027                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11     | 0.08   | P            | Foreign Exchange Future | 0.00100   | 0.00087                         | 0             |
| 05/10/2010 | ¥ / R On 13-December-10  | 0.09   | C            | Foreign Exchange Future | 0.00209   | 0.00246                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | ¥ / R On 13-December-10 | 0.09   | P            | Foreign Exchange Future | 0.00389   | 0.00336                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11    | 0.09   | C            | Foreign Exchange Future | 0.00387   | 0.00425                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11    | 0.09   | P            | Foreign Exchange Future | 0.00537   | 0.00485                         | 0             |
| 05/10/2010 | ¥ / R On 13-December-10 | 0.10   | C            | Foreign Exchange Future | 0.00041   | 0.00049                         | 0             |
| 05/10/2010 | ¥ / R On 13-December-10 | 0.10   | P            | Foreign Exchange Future | 0.01221   | 0.01139                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11    | 0.10   | C            | Foreign Exchange Future | 0.00155   | 0.00172                         | 0             |
| 05/10/2010 | ¥ / R On 14-March-11    | 0.10   | P            | Foreign Exchange Future | 0.01305   | 0.01232                         | 0             |
| 05/10/2010 | € / R On 13-June-11     |        |              | Foreign Exchange Future | 9.92100   | 9.95640                         | 5,820         |
| 05/10/2010 | € / R On 13-December-10 | 7.85   | C            | Foreign Exchange Future | 1.81700   | 1.85300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 7.90   | C            | Foreign Exchange Future | 1.76700   | 1.80300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 7.95   | C            | Foreign Exchange Future | 1.71700   | 1.75300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.00   | C            | Foreign Exchange Future | 1.66800   | 1.70300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.10   | C            | Foreign Exchange Future | 1.56800   | 1.60300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.20   | C            | Foreign Exchange Future | 1.46800   | 1.50400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.25   | C            | Foreign Exchange Future | 1.41900   | 1.45400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.40   | C            | Foreign Exchange Future | 1.27000   | 1.30500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.55   | C            | Foreign Exchange Future | 1.12100   | 1.15700                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.55   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.85   | C            | Foreign Exchange Future | 0.83100   | 0.86500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.85   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 0.78500   | 0.81800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.95   | C            | Foreign Exchange Future | 0.73900   | 0.77200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 8.95   | P            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 0.69400   | 0.72600                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 0.02800   | 0.02400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 0.60600   | 0.63700                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 0.04000   | 0.03500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.52200   | 0.55100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 0.05600   | 0.04900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.25   | C            | Foreign Exchange Future | 0.48200   | 0.51000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.25   | P            | Foreign Exchange Future | 0.06600   | 0.05800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | € / R On 13-December-10 | 9.30   | C            | Foreign Exchange Future | 0.44300   | 0.47100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.30   | P            | Foreign Exchange Future | 0.07700   | 0.06900                         | 1,125         |
| 05/10/2010 | € / R On 13-December-10 | 9.40   | C            | Foreign Exchange Future | 0.37000   | 0.39500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.40   | P            | Foreign Exchange Future | 0.10400   | 0.09300                         | 0             |
| 05/10/2010 | € / R On 14-March-11    | 9.50   | C            | Foreign Exchange Future | 0.49600   | 0.51400                         | 10,429        |
| 05/10/2010 | € / R On 14-March-11    | 9.50   | P            | Foreign Exchange Future | 0.20100   | 0.18400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.27200   | 0.29400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.55   | P            | Foreign Exchange Future | 0.15600   | 0.14200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.60   | C            | Foreign Exchange Future | 0.24300   | 0.26400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.60   | P            | Foreign Exchange Future | 0.17700   | 0.16200                         | 750           |
| 05/10/2010 | € / R On 13-June-11     | 9.75   | C            | Foreign Exchange Future | 0.51500   | 0.52700                         | 0             |
| 05/10/2010 | € / R On 13-June-11     | 9.75   | P            | Foreign Exchange Future | 0.34400   | 0.32100                         | 0             |
| 05/10/2010 | € / R On 13-June-11     | 9.80   | C            | Foreign Exchange Future | 0.48900   | 0.50100                         | 0             |
| 05/10/2010 | € / R On 13-June-11     | 9.80   | P            | Foreign Exchange Future | 0.36800   | 0.34500                         | 0             |
| 05/10/2010 | € / R On 13-June-11     | 9.85   | C            | Foreign Exchange Future | 0.46400   | 0.47500                         | 0             |
| 05/10/2010 | € / R On 13-June-11     | 9.85   | P            | Foreign Exchange Future | 0.39300   | 0.36900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.90   | C            | Foreign Exchange Future | 0.12500   | 0.13500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.90   | P            | Foreign Exchange Future | 0.35900   | 0.33300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.95   | C            | Foreign Exchange Future | 0.11100   | 0.12000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 9.95   | P            | Foreign Exchange Future | 0.39500   | 0.36800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.00  | C            | Foreign Exchange Future | 0.09900   | 0.10700                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.00  | P            | Foreign Exchange Future | 0.43300   | 0.40500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.10  | C            | Foreign Exchange Future | 0.07900   | 0.08500                         | 375           |
| 05/10/2010 | € / R On 13-December-10 | 10.10  | P            | Foreign Exchange Future | 0.51300   | 0.48300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.06200   | 0.06700                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 0.59600   | 0.56500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 0.63900   | 0.60800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.04900   | 0.05300                         | 60            |
| 05/10/2010 | € / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 0.68300   | 0.65100                         | 0             |
| 05/10/2010 | € / R On 14-March-11    | 10.40  | C            | Foreign Exchange Future | 0.16400   | 0.16600                         | 14,937        |
| 05/10/2010 | € / R On 14-March-11    | 10.40  | P            | Foreign Exchange Future | 0.76900   | 0.73600                         | 0             |
| 05/10/2010 | € / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.14600   | 0.14800                         | 4,508         |
| 05/10/2010 | € / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 0.85100   | 0.81800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.55  | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.55  | P            | Foreign Exchange Future | 0.91100   | 0.87700                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.85  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.85  | P            | Foreign Exchange Future | 1.19700   | 1.16200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.90  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.90  | P            | Foreign Exchange Future | 1.24600   | 1.21100                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | € / R On 13-December-10 | 10.95  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 10.95  | P            | Foreign Exchange Future | 1.29500   | 1.25900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.00  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.00  | P            | Foreign Exchange Future | 1.34400   | 1.30800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.10  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.10  | P            | Foreign Exchange Future | 1.44200   | 1.40600                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.20  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.20  | P            | Foreign Exchange Future | 1.54000   | 1.50500                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.25  | P            | Foreign Exchange Future | 1.58900   | 1.55400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.40  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.40  | P            | Foreign Exchange Future | 1.73800   | 1.70200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.55  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.55  | P            | Foreign Exchange Future | 1.88700   | 1.85100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 2.18600   | 2.15000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 2.23600   | 2.20000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 2.28500   | 2.24900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 2.33500   | 2.29900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 2.38500   | 2.34900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 2.43500   | 2.39900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 2.53500   | 2.49900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 2.58500   | 2.54900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 2.73500   | 2.69900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.55  | P            | Foreign Exchange Future | 2.88500   | 2.84900                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.85  | P            | Foreign Exchange Future | 3.18400   | 3.14800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 12.95  | P            | Foreign Exchange Future | 3.28400   | 3.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 4.18400   | 4.14800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | € / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 4.23400   | 4.19800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 4.28400   | 4.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 4.33400   | 4.29800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 4.43400   | 4.39800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 4.53400   | 4.49800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 4.58400   | 4.54800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 4.73400   | 4.69800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.55  | P            | Foreign Exchange Future | 4.88400   | 4.84800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.85  | P            | Foreign Exchange Future | 5.18400   | 5.14800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 14.95  | P            | Foreign Exchange Future | 5.28400   | 5.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 6.18400   | 6.14800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 6.23400   | 6.19800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 6.28400   | 6.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 6.33400   | 6.29800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 6.43400   | 6.39800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 6.53400   | 6.49800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 6.58400   | 6.54800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 6.73400   | 6.69800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.55  | P            | Foreign Exchange Future | 6.88400   | 6.84800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.85  | P            | Foreign Exchange Future | 7.18400   | 7.14800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | € / R On 13-December-10 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 16.95  | P            | Foreign Exchange Future | 7.28400   | 7.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 17.85  | P            | Foreign Exchange Future | 8.18400   | 8.14800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 17.90  | P            | Foreign Exchange Future | 8.23400   | 8.19800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 17.95  | P            | Foreign Exchange Future | 8.28400   | 8.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.00  | P            | Foreign Exchange Future | 8.33400   | 8.29800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.10  | P            | Foreign Exchange Future | 8.43400   | 8.39800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.20  | P            | Foreign Exchange Future | 8.53400   | 8.49800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.25  | P            | Foreign Exchange Future | 8.58400   | 8.54800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.40  | P            | Foreign Exchange Future | 8.73400   | 8.69800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.55  | P            | Foreign Exchange Future | 8.88400   | 8.84800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.85  | P            | Foreign Exchange Future | 9.18400   | 9.14800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 18.95  | P            | Foreign Exchange Future | 9.28400   | 9.24800                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 19.85  | P            | Foreign Exchange Future | 10.18400  | 10.14800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 19.90  | P            | Foreign Exchange Future | 10.23400  | 10.19800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 19.95  | P            | Foreign Exchange Future | 10.28400  | 10.24800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.00  | P            | Foreign Exchange Future | 10.33400  | 10.29800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.10  | P            | Foreign Exchange Future | 10.43400  | 10.39800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.20  | P            | Foreign Exchange Future | 10.53400  | 10.49800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.25  | P            | Foreign Exchange Future | 10.58400  | 10.54800                        | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10 | 20.40  | P            | Foreign Exchange Future | 10.73400  | 10.69800                        | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | € / R On 13-December-10     | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10     | 20.55  | P            | Foreign Exchange Future | 10.88400  | 10.84800                        | 0             |
| 05/10/2010 | € / R On 13-December-10     | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10     | 20.85  | P            | Foreign Exchange Future | 11.18400  | 11.14800                        | 0             |
| 05/10/2010 | € / R On 13-December-10     | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/10/2010 | € / R On 13-December-10     | 20.95  | P            | Foreign Exchange Future | 11.28400  | 11.24800                        | 0             |
| 05/10/2010 | AU\$ / R On 19-September-11 |        |              | Foreign Exchange Future | 6.75660   | 6.65000                         | 149           |
| 05/10/2010 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.39400   | 0.00000                         | 0             |
| 05/10/2010 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.23700   | 0.00000                         | 0             |
| 05/10/2010 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.36600   | 0.00000                         | 0             |
| 05/10/2010 | AU\$ / R On 19-September-11 | 6.65   | P            | Foreign Exchange Future | 0.25900   | 0.00000                         | 0             |
| 05/10/2010 | AU\$ / R On 19-September-11 | 6.70   | C            | Foreign Exchange Future | 0.33900   | 0.00000                         | 0             |
| 05/10/2010 | AU\$ / R On 19-September-11 | 6.70   | P            | Foreign Exchange Future | 0.28200   | 0.00000                         | 0             |
| 05/10/2010 | AU\$ / R On 14-March-11     | 6.75   | C            | Foreign Exchange Future | 0.19000   | 0.23400                         | 0             |
| 05/10/2010 | AU\$ / R On 14-March-11     | 6.75   | P            | Foreign Exchange Future | 0.20300   | 0.16800                         | 0             |
| 05/10/2010 | AU\$ / R On 13-December-10  | 6.90   | C            | Foreign Exchange Future | 0.06100   | 0.08200                         | 0             |
| 05/10/2010 | AU\$ / R On 13-December-10  | 6.90   | P            | Foreign Exchange Future | 0.24100   | 0.18000                         | 0             |
| 05/10/2010 | AU\$ / R On 13-December-10  | 6.95   | C            | Foreign Exchange Future | 0.04900   | 0.06600                         | 200           |
| 05/10/2010 | AU\$ / R On 13-December-10  | 6.95   | P            | Foreign Exchange Future | 0.27900   | 0.21400                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       |        |              | Foreign Exchange Future | 6.94660   | 7.01150                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       | 7.00   | C            | Foreign Exchange Future | 0.17200   | 0.20000                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       | 7.00   | P            | Foreign Exchange Future | 0.22500   | 0.18900                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       | 7.05   | C            | Foreign Exchange Future | 0.15400   | 0.17800                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       | 7.05   | P            | Foreign Exchange Future | 0.25700   | 0.21700                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       | 7.10   | C            | Foreign Exchange Future | 0.13700   | 0.15900                         | 0             |
| 05/10/2010 | CAD/ R On 14-March-11       | 7.10   | P            | Foreign Exchange Future | 0.29000   | 0.24800                         | 0             |
| 05/10/2010 | CAD/ R On 13-December-10    | 7.65   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 05/10/2010 | CAD/ R On 13-December-10    | 7.65   | P            | Foreign Exchange Future | 0.79400   | 0.73300                         | 0             |
| 05/10/2010 | CAD/ R On 13-December-10    | 7.70   | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 05/10/2010 | CAD/ R On 13-December-10    | 7.70   | P            | Foreign Exchange Future | 0.84200   | 0.78100                         | 0             |
| 05/10/2010 | CAD/ R On 13-December-10    | 7.75   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 05/10/2010 | CAD/ R On 13-December-10    | 7.75   | P            | Foreign Exchange Future | 0.89100   | 0.82900                         | 0             |
| 05/10/2010 | CHF / R On 14-March-11      |        |              | Foreign Exchange Future | 7.35020   | 7.40420                         | 0             |
| 05/10/2010 | CHF / R On 13-December-10   | 7.00   | C            | Foreign Exchange Future | 0.33200   | 0.37200                         | 0             |
| 05/10/2010 | CHF / R On 13-December-10   | 7.00   | P            | Foreign Exchange Future | 0.09000   | 0.07700                         | 0             |
| 05/10/2010 | CHF / R On 13-December-10   | 7.05   | C            | Foreign Exchange Future | 0.29700   | 0.33600                         | 0             |
| 05/10/2010 | CHF / R On 13-December-10   | 7.05   | P            | Foreign Exchange Future | 0.10500   | 0.09100                         | 0             |
| 05/10/2010 | CHF / R On 13-December-10   | 7.10   | C            | Foreign Exchange Future | 0.26500   | 0.30100                         | 0             |
| 05/10/2010 | CHF / R On 13-December-10   | 7.10   | P            | Foreign Exchange Future | 0.12300   | 0.10600                         | 0             |
| 05/10/2010 | CHF / R On 14-March-11      | 7.20   | C            | Foreign Exchange Future | 0.36100   | 0.39300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2010 | CHF / R On 14-March-11    | 7.20   | P            | Foreign Exchange Future | 0.21100   | 0.18900                         | 0             |
| 05/10/2010 | CHF / R On 14-March-11    | 7.25   | C            | Foreign Exchange Future | 0.33400   | 0.36500                         | 0             |
| 05/10/2010 | CHF / R On 14-March-11    | 7.25   | P            | Foreign Exchange Future | 0.23400   | 0.21100                         | 0             |
| 05/10/2010 | CHF / R On 14-March-11    | 7.30   | C            | Foreign Exchange Future | 0.30900   | 0.33800                         | 0             |
| 05/10/2010 | CHF / R On 14-March-11    | 7.30   | P            | Foreign Exchange Future | 0.25900   | 0.23400                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 |        |              | Foreign Exchange Future | 7.24430   | 7.29090                         | 288           |
| 06/10/2010 | \$ / R On 13-December-10  | 3.05   | C            | Foreign Exchange Future | 3.89300   | 3.93800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.85   | C            | Foreign Exchange Future | 3.09300   | 3.13800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.90   | C            | Foreign Exchange Future | 3.04300   | 3.08800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.95   | C            | Foreign Exchange Future | 2.99300   | 3.03800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.00   | C            | Foreign Exchange Future | 2.94300   | 2.98800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.05   | C            | Foreign Exchange Future | 2.89300   | 2.93800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.10   | C            | Foreign Exchange Future | 2.84300   | 2.88800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.15   | C            | Foreign Exchange Future | 2.79300   | 2.83800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.20   | C            | Foreign Exchange Future | 2.74300   | 2.78800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.25   | C            | Foreign Exchange Future | 2.69300   | 2.73800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.30   | C            | Foreign Exchange Future | 2.64300   | 2.68800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.35   | C            | Foreign Exchange Future | 2.59300   | 2.63800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.40   | C            | Foreign Exchange Future | 2.54300   | 2.58800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.45   | C            | Foreign Exchange Future | 2.49300   | 2.53800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.50   | C            | Foreign Exchange Future | 2.44300   | 2.48800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.85   | C            | Foreign Exchange Future | 2.09300   | 2.13800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.90   | C            | Foreign Exchange Future | 2.04300   | 2.08800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-December-10 | 4.95   | C            | Foreign Exchange Future | 1.99300   | 2.03800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.00   | C            | Foreign Exchange Future | 1.94300   | 1.98800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.05   | C            | Foreign Exchange Future | 1.89300   | 1.93800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.10   | C            | Foreign Exchange Future | 1.84300   | 1.88800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.15   | C            | Foreign Exchange Future | 1.79300   | 1.83800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.20   | C            | Foreign Exchange Future | 1.74300   | 1.78800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.25   | C            | Foreign Exchange Future | 1.69300   | 1.73800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.30   | C            | Foreign Exchange Future | 1.64300   | 1.68800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.35   | C            | Foreign Exchange Future | 1.59300   | 1.63800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.40   | C            | Foreign Exchange Future | 1.54300   | 1.58800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.45   | C            | Foreign Exchange Future | 1.49300   | 1.53800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.50   | C            | Foreign Exchange Future | 1.44300   | 1.48800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.85   | C            | Foreign Exchange Future | 1.09500   | 1.13900                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.90   | C            | Foreign Exchange Future | 1.04500   | 1.09000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.95   | C            | Foreign Exchange Future | 0.99500   | 1.04000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.00   | C            | Foreign Exchange Future | 0.94600   | 0.99100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.05   | C            | Foreign Exchange Future | 0.89700   | 0.94200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.10   | C            | Foreign Exchange Future | 0.84900   | 0.89300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.10   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.15   | C            | Foreign Exchange Future | 0.80000   | 0.84400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.15   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.20   | C            | Foreign Exchange Future | 0.75300   | 0.79600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.20   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-December-10 | 6.25   | C            | Foreign Exchange Future | 0.70500   | 0.74800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.25   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.30   | C            | Foreign Exchange Future | 0.65800   | 0.70100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.30   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.35   | C            | Foreign Exchange Future | 0.61200   | 0.65400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.35   | P            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.40   | C            | Foreign Exchange Future | 0.56700   | 0.60800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.40   | P            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.45   | C            | Foreign Exchange Future | 0.52300   | 0.56300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.45   | P            | Foreign Exchange Future | 0.03000   | 0.02500                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.50   | C            | Foreign Exchange Future | 0.47900   | 0.51900                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.50   | P            | Foreign Exchange Future | 0.03600   | 0.03100                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11     | 6.70   | C            | Foreign Exchange Future | 0.59800   | 0.62700                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11     | 6.70   | P            | Foreign Exchange Future | 0.16100   | 0.14300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.85   | C            | Foreign Exchange Future | 0.22000   | 0.24900                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.85   | P            | Foreign Exchange Future | 0.12700   | 0.11100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.90   | C            | Foreign Exchange Future | 0.19100   | 0.21800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.90   | P            | Foreign Exchange Future | 0.14800   | 0.13000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.95   | C            | Foreign Exchange Future | 0.16400   | 0.18900                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 6.95   | P            | Foreign Exchange Future | 0.17100   | 0.15100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.00   | C            | Foreign Exchange Future | 0.14300   | 0.16300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.00   | P            | Foreign Exchange Future | 0.20000   | 0.17500                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.05   | C            | Foreign Exchange Future | 0.12500   | 0.14200                         | 10,534        |
| 06/10/2010 | \$ / R On 13-December-10 | 7.05   | P            | Foreign Exchange Future | 0.23200   | 0.20400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.10   | C            | Foreign Exchange Future | 0.10900   | 0.12400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.10   | P            | Foreign Exchange Future | 0.26600   | 0.23600                         | 100           |
| 06/10/2010 | \$ / R On 13-December-10 | 7.15   | C            | Foreign Exchange Future | 0.09400   | 0.10800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.15   | P            | Foreign Exchange Future | 0.30100   | 0.27000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.20   | C            | Foreign Exchange Future | 0.08100   | 0.09400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.20   | P            | Foreign Exchange Future | 0.33800   | 0.30600                         | 3,500         |
| 06/10/2010 | \$ / R On 14-March-11    | 7.25   | C            | Foreign Exchange Future | 0.19900   | 0.21200                         | 7,500         |
| 06/10/2010 | \$ / R On 14-March-11    | 7.25   | P            | Foreign Exchange Future | 0.40900   | 0.37600                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11    | 7.30   | C            | Foreign Exchange Future | 0.18500   | 0.19700                         | 33,350        |
| 06/10/2010 | \$ / R On 14-March-11    | 7.30   | P            | Foreign Exchange Future | 0.44500   | 0.41100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 7.35   | C            | Foreign Exchange Future | 0.05200   | 0.06100                         | 2,040         |
| 06/10/2010 | \$ / R On 13-December-10 | 7.35   | P            | Foreign Exchange Future | 0.45900   | 0.42300                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11     | 7.40   | C            | Foreign Exchange Future | 0.26100   | 0.27300                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11     | 7.40   | P            | Foreign Exchange Future | 0.52400   | 0.48900                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11     | 7.45   | C            | Foreign Exchange Future | 0.24800   | 0.25900                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11     | 7.45   | P            | Foreign Exchange Future | 0.56100   | 0.52500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-June-11      | 7.50   | C            | Foreign Exchange Future | 0.23500   | 0.24500                         | 0             |
| 06/10/2010 | \$ / R On 13-June-11      | 7.50   | P            | Foreign Exchange Future | 0.59800   | 0.56100                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11     | 7.55   | C            | Foreign Exchange Future | 0.12900   | 0.13700                         | 371           |
| 06/10/2010 | \$ / R On 14-March-11     | 7.55   | P            | Foreign Exchange Future | 0.63900   | 0.60100                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11     | 7.60   | C            | Foreign Exchange Future | 0.12100   | 0.12800                         | 500           |
| 06/10/2010 | \$ / R On 14-March-11     | 7.60   | P            | Foreign Exchange Future | 0.68100   | 0.64200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 7.70   | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 1,000         |
| 06/10/2010 | \$ / R On 13-December-10  | 7.70   | P            | Foreign Exchange Future | 0.77500   | 0.73300                         | 500           |
| 06/10/2010 | \$ / R On 13-December-10  | 7.80   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 2,423         |
| 06/10/2010 | \$ / R On 13-December-10  | 7.80   | P            | Foreign Exchange Future | 0.87100   | 0.82800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 7.85   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 14,644        |
| 06/10/2010 | \$ / R On 13-December-10  | 7.85   | P            | Foreign Exchange Future | 0.91900   | 0.87600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 7.90   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 30,000        |
| 06/10/2010 | \$ / R On 13-December-10  | 7.90   | P            | Foreign Exchange Future | 0.96700   | 0.92400                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11     | 7.95   | C            | Foreign Exchange Future | 0.07600   | 0.08100                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11     | 7.95   | P            | Foreign Exchange Future | 0.98600   | 0.94500                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.22700   | 0.23400                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.98300   | 0.94300                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 | 8.05   | C            | Foreign Exchange Future | 0.21900   | 0.22500                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 | 8.05   | P            | Foreign Exchange Future | 1.02500   | 0.98400                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 | 8.10   | C            | Foreign Exchange Future | 0.21100   | 0.21700                         | 0             |
| 06/10/2010 | \$ / R On 19-September-11 | 8.10   | P            | Foreign Exchange Future | 1.06700   | 1.02600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.15   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 4,400         |
| 06/10/2010 | \$ / R On 13-December-10  | 8.15   | P            | Foreign Exchange Future | 1.21200   | 1.16800                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.20   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.20   | P            | Foreign Exchange Future | 1.26100   | 1.21700                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.25   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 4,000         |
| 06/10/2010 | \$ / R On 13-December-10  | 8.25   | P            | Foreign Exchange Future | 1.31100   | 1.26600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.30   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.30   | P            | Foreign Exchange Future | 1.36000   | 1.31600                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.35   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.35   | P            | Foreign Exchange Future | 1.41000   | 1.36500                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11     | 8.40   | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 3,000         |
| 06/10/2010 | \$ / R On 14-March-11     | 8.40   | P            | Foreign Exchange Future | 1.40500   | 1.36200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.45   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.45   | P            | Foreign Exchange Future | 1.50900   | 1.46500                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11     | 8.50   | C            | Foreign Exchange Future | 0.04100   | 0.04300                         | 30,000        |
| 06/10/2010 | \$ / R On 14-March-11     | 8.50   | P            | Foreign Exchange Future | 1.50100   | 1.45700                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.55   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10  | 8.55   | P            | Foreign Exchange Future | 1.60900   | 1.56400                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-December-10 | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,185         |
| 06/10/2010 | \$ / R On 13-December-10 | 8.60   | P            | Foreign Exchange Future | 1.65900   | 1.61400                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 15,000        |
| 06/10/2010 | \$ / R On 13-December-10 | 8.80   | P            | Foreign Exchange Future | 1.85800   | 1.81300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 30,000        |
| 06/10/2010 | \$ / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 1.95800   | 1.91300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 20,000        |
| 06/10/2010 | \$ / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 2.05800   | 2.01300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.05   | P            | Foreign Exchange Future | 2.10800   | 2.06300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 500           |
| 06/10/2010 | \$ / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 2.15800   | 2.11300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 2.25700   | 2.21300                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.50   | P            | Foreign Exchange Future | 2.55700   | 2.51200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.55   | P            | Foreign Exchange Future | 2.60700   | 2.56200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.85   | P            | Foreign Exchange Future | 2.90700   | 2.86200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.90   | P            | Foreign Exchange Future | 2.95700   | 2.91200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 9.95   | P            | Foreign Exchange Future | 3.00700   | 2.96200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 300           |
| 06/10/2010 | \$ / R On 13-December-10 | 10.00  | P            | Foreign Exchange Future | 3.05700   | 3.01200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.05  | P            | Foreign Exchange Future | 3.10700   | 3.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.10  | P            | Foreign Exchange Future | 3.15700   | 3.11200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.15  | P            | Foreign Exchange Future | 3.20700   | 3.16200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 3.25700   | 3.21200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 3.30700   | 3.26200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 3.35700   | 3.31200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.35  | P            | Foreign Exchange Future | 3.40700   | 3.36200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-December-10 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.40  | P            | Foreign Exchange Future | 3.45700   | 3.41200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 10.45  | P            | Foreign Exchange Future | 3.50700   | 3.46200                         | 0             |
| 06/10/2010 | \$ / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 30,000        |
| 06/10/2010 | \$ / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 3.46200   | 3.41700                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.05  | P            | Foreign Exchange Future | 4.10700   | 4.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 4.90700   | 4.86200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 4.95700   | 4.91200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 5.00700   | 4.96200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 5.05700   | 5.01200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 5.10700   | 5.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 5.15700   | 5.11200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.15  | P            | Foreign Exchange Future | 5.20700   | 5.16200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 5.25700   | 5.21200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 5.30700   | 5.26200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.30  | P            | Foreign Exchange Future | 5.35700   | 5.31200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.35  | P            | Foreign Exchange Future | 5.40700   | 5.36200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 5.45700   | 5.41200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.45  | P            | Foreign Exchange Future | 5.50700   | 5.46200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 12.50  | P            | Foreign Exchange Future | 5.55700   | 5.51200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.05  | P            | Foreign Exchange Future | 6.10700   | 6.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 6.90700   | 6.86200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 6.95700   | 6.91200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 7.00700   | 6.96200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 7.05700   | 7.01200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.05  | P            | Foreign Exchange Future | 7.10700   | 7.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 7.15700   | 7.11200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.15  | P            | Foreign Exchange Future | 7.20700   | 7.16200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 7.25700   | 7.21200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 7.30700   | 7.26200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.30  | P            | Foreign Exchange Future | 7.35700   | 7.31200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.35  | P            | Foreign Exchange Future | 7.40700   | 7.36200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 7.45700   | 7.41200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.45  | P            | Foreign Exchange Future | 7.50700   | 7.46200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 14.50  | P            | Foreign Exchange Future | 7.55700   | 7.51200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.05  | P            | Foreign Exchange Future | 8.10700   | 8.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 8.90700   | 8.86200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 8.95700   | 8.91200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 9.00700   | 8.96200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 9.05700   | 9.01200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.05  | P            | Foreign Exchange Future | 9.10700   | 9.06200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 9.15700   | 9.11200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | \$ / R On 13-December-10 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.15  | P            | Foreign Exchange Future | 9.20700   | 9.16200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 9.25700   | 9.21200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 9.30700   | 9.26200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.30  | P            | Foreign Exchange Future | 9.35700   | 9.31200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.35  | P            | Foreign Exchange Future | 9.40700   | 9.36200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 9.45700   | 9.41200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.45  | P            | Foreign Exchange Future | 9.50700   | 9.46200                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | \$ / R On 13-December-10 | 16.50  | P            | Foreign Exchange Future | 9.55700   | 9.51200                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      |        |              | Foreign Exchange Future | 11.31190  | 11.41520                        | 1,510         |
| 06/10/2010 | £ / R On 14-March-11     | 11.45  | C            | Foreign Exchange Future | 0.29600   | 0.32900                         | 870           |
| 06/10/2010 | £ / R On 14-March-11     | 11.45  | P            | Foreign Exchange Future | 0.58000   | 0.51200                         | 0             |
| 06/10/2010 | £ / R On 14-March-11     | 11.75  | C            | Foreign Exchange Future | 0.21500   | 0.24100                         | 0             |
| 06/10/2010 | £ / R On 14-March-11     | 11.75  | P            | Foreign Exchange Future | 0.79900   | 0.72400                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      | 11.80  | C            | Foreign Exchange Future | 0.35100   | 0.38000                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      | 11.80  | P            | Foreign Exchange Future | 0.83900   | 0.76500                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      | 11.85  | C            | Foreign Exchange Future | 0.33800   | 0.36600                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      | 11.85  | P            | Foreign Exchange Future | 0.87600   | 0.80100                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      | 11.90  | C            | Foreign Exchange Future | 0.32500   | 0.35200                         | 0             |
| 06/10/2010 | £ / R On 13-June-11      | 11.90  | P            | Foreign Exchange Future | 0.91300   | 0.83700                         | 0             |
| 06/10/2010 | £ / R On 14-March-11     | 12.00  | C            | Foreign Exchange Future | 0.16600   | 0.18800                         | 150           |
| 06/10/2010 | £ / R On 14-March-11     | 12.00  | P            | Foreign Exchange Future | 1.00000   | 0.92100                         | 0             |
| 06/10/2010 | £ / R On 14-March-11     | 12.55  | C            | Foreign Exchange Future | 0.09500   | 0.11100                         | 870           |
| 06/10/2010 | £ / R On 14-March-11     | 12.55  | P            | Foreign Exchange Future | 1.47900   | 1.39400                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11     |        |              | Foreign Exchange Future | 0.08510   | 0.08550                         | 0             |
| 06/10/2010 | ¥ / R On 13-December-10  | 0.08   | C            | Foreign Exchange Future | 0.00813   | 0.00853                         | 0             |
| 06/10/2010 | ¥ / R On 13-December-10  | 0.08   | P            | Foreign Exchange Future | 0.00033   | 0.00033                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11     | 0.08   | C            | Foreign Exchange Future | 0.00910   | 0.00950                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11     | 0.08   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | ¥ / R On 13-December-10  | 0.09   | C            | Foreign Exchange Future | 0.00186   | 0.00209                         | 0             |
| 06/10/2010 | ¥ / R On 13-December-10  | 0.09   | P            | Foreign Exchange Future | 0.00406   | 0.00389                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11     | 0.09   | C            | Foreign Exchange Future | 0.00359   | 0.00387                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11     | 0.09   | P            | Foreign Exchange Future | 0.00549   | 0.00537                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | ¥ / R On 13-December-10 | 0.10   | C            | Foreign Exchange Future | 0.00033   | 0.00041                         | 0             |
| 06/10/2010 | ¥ / R On 13-December-10 | 0.10   | P            | Foreign Exchange Future | 0.01253   | 0.01221                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11    | 0.10   | C            | Foreign Exchange Future | 0.00140   | 0.00155                         | 0             |
| 06/10/2010 | ¥ / R On 14-March-11    | 0.10   | P            | Foreign Exchange Future | 0.01330   | 0.01305                         | 0             |
| 06/10/2010 | € / R On 13-June-11     |        |              | Foreign Exchange Future | 9.88830   | 9.92100                         | 5,820         |
| 06/10/2010 | € / R On 13-December-10 | 7.85   | C            | Foreign Exchange Future | 1.78700   | 1.81700                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 7.90   | C            | Foreign Exchange Future | 1.73700   | 1.76700                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 7.95   | C            | Foreign Exchange Future | 1.68700   | 1.71700                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.00   | C            | Foreign Exchange Future | 1.63700   | 1.66800                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.10   | C            | Foreign Exchange Future | 1.53800   | 1.56800                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.20   | C            | Foreign Exchange Future | 1.43800   | 1.46800                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.25   | C            | Foreign Exchange Future | 1.38800   | 1.41900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.40   | C            | Foreign Exchange Future | 1.23900   | 1.27000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.55   | C            | Foreign Exchange Future | 1.09100   | 1.12100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.55   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.85   | C            | Foreign Exchange Future | 0.80200   | 0.83100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.85   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 0.75600   | 0.78500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.95   | C            | Foreign Exchange Future | 0.71000   | 0.73900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 8.95   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 0.66500   | 0.69400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 0.57800   | 0.60600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.49600   | 0.52200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 0.06000   | 0.05600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.25   | C            | Foreign Exchange Future | 0.45600   | 0.48200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.25   | P            | Foreign Exchange Future | 0.07000   | 0.06600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.30   | C            | Foreign Exchange Future | 0.41800   | 0.44300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.30   | P            | Foreign Exchange Future | 0.08200   | 0.07700                         | 1,125         |
| 06/10/2010 | € / R On 13-December-10 | 9.40   | C            | Foreign Exchange Future | 0.34700   | 0.37000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | € / R On 13-December-10 | 9.40   | P            | Foreign Exchange Future | 0.11100   | 0.10400                         | 0             |
| 06/10/2010 | € / R On 14-March-11    | 9.50   | C            | Foreign Exchange Future | 0.47400   | 0.49600                         | 10,429        |
| 06/10/2010 | € / R On 14-March-11    | 9.50   | P            | Foreign Exchange Future | 0.21100   | 0.20100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.25300   | 0.27200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.55   | P            | Foreign Exchange Future | 0.16700   | 0.15600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.60   | C            | Foreign Exchange Future | 0.22600   | 0.24300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.60   | P            | Foreign Exchange Future | 0.19000   | 0.17700                         | 750           |
| 06/10/2010 | € / R On 13-June-11     | 9.75   | C            | Foreign Exchange Future | 0.49800   | 0.51500                         | 0             |
| 06/10/2010 | € / R On 13-June-11     | 9.75   | P            | Foreign Exchange Future | 0.36000   | 0.34400                         | 0             |
| 06/10/2010 | € / R On 13-June-11     | 9.80   | C            | Foreign Exchange Future | 0.47300   | 0.48900                         | 0             |
| 06/10/2010 | € / R On 13-June-11     | 9.80   | P            | Foreign Exchange Future | 0.38500   | 0.36800                         | 0             |
| 06/10/2010 | € / R On 13-June-11     | 9.85   | C            | Foreign Exchange Future | 0.44800   | 0.46400                         | 0             |
| 06/10/2010 | € / R On 13-June-11     | 9.85   | P            | Foreign Exchange Future | 0.41000   | 0.39300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.90   | C            | Foreign Exchange Future | 0.11400   | 0.12500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.90   | P            | Foreign Exchange Future | 0.37800   | 0.35900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.95   | C            | Foreign Exchange Future | 0.10200   | 0.11100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 9.95   | P            | Foreign Exchange Future | 0.41600   | 0.39500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.00  | C            | Foreign Exchange Future | 0.09000   | 0.09900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.00  | P            | Foreign Exchange Future | 0.45400   | 0.43300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.10  | C            | Foreign Exchange Future | 0.07100   | 0.07900                         | 375           |
| 06/10/2010 | € / R On 13-December-10 | 10.10  | P            | Foreign Exchange Future | 0.53500   | 0.51300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.05600   | 0.06200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 0.62000   | 0.59600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.05000   | 0.05500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 0.66400   | 0.63900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.04400   | 0.04900                         | 60            |
| 06/10/2010 | € / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 0.70800   | 0.68300                         | 0             |
| 06/10/2010 | € / R On 14-March-11    | 10.40  | C            | Foreign Exchange Future | 0.15600   | 0.16400                         | 14,937        |
| 06/10/2010 | € / R On 14-March-11    | 10.40  | P            | Foreign Exchange Future | 0.79300   | 0.76900                         | 0             |
| 06/10/2010 | € / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.13900   | 0.14600                         | 4,508         |
| 06/10/2010 | € / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 0.87600   | 0.85100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.55  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.55  | P            | Foreign Exchange Future | 0.93800   | 0.91100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.85  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.85  | P            | Foreign Exchange Future | 1.22600   | 1.19700                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.90  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.90  | P            | Foreign Exchange Future | 1.27500   | 1.24600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.95  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 10.95  | P            | Foreign Exchange Future | 1.32400   | 1.29500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.00  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | € / R On 13-December-10 | 11.00  | P            | Foreign Exchange Future | 1.37300   | 1.34400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.10  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.10  | P            | Foreign Exchange Future | 1.47100   | 1.44200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.20  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.20  | P            | Foreign Exchange Future | 1.57000   | 1.54000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.25  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.25  | P            | Foreign Exchange Future | 1.61900   | 1.58900                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.40  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.40  | P            | Foreign Exchange Future | 1.76800   | 1.73800                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.55  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.55  | P            | Foreign Exchange Future | 1.91700   | 1.88700                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 2.21600   | 2.18600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 2.26500   | 2.23600                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 2.31500   | 2.28500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 2.36500   | 2.33500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 2.41500   | 2.38500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 2.46500   | 2.43500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 2.56500   | 2.53500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 2.61500   | 2.58500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 2.76500   | 2.73500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.55  | P            | Foreign Exchange Future | 2.91500   | 2.88500                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.85  | P            | Foreign Exchange Future | 3.21400   | 3.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 12.95  | P            | Foreign Exchange Future | 3.31400   | 3.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 4.21400   | 4.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 4.26400   | 4.23400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | € / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 4.31400   | 4.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 4.36400   | 4.33400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 4.46400   | 4.43400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 4.56400   | 4.53400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 4.61400   | 4.58400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 4.76400   | 4.73400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.55  | P            | Foreign Exchange Future | 4.91400   | 4.88400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.85  | P            | Foreign Exchange Future | 5.21400   | 5.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 14.95  | P            | Foreign Exchange Future | 5.31400   | 5.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 6.21400   | 6.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 6.26400   | 6.23400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 6.31400   | 6.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 6.36400   | 6.33400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 6.46400   | 6.43400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 6.56400   | 6.53400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 6.61400   | 6.58400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 6.76400   | 6.73400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.55  | P            | Foreign Exchange Future | 6.91400   | 6.88400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.85  | P            | Foreign Exchange Future | 7.21400   | 7.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 16.95  | P            | Foreign Exchange Future | 7.31400   | 7.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | € / R On 13-December-10 | 17.85  | P            | Foreign Exchange Future | 8.21400   | 8.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 17.90  | P            | Foreign Exchange Future | 8.26400   | 8.23400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 17.95  | P            | Foreign Exchange Future | 8.31400   | 8.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.00  | P            | Foreign Exchange Future | 8.36400   | 8.33400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.10  | P            | Foreign Exchange Future | 8.46400   | 8.43400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.20  | P            | Foreign Exchange Future | 8.56400   | 8.53400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.25  | P            | Foreign Exchange Future | 8.61400   | 8.58400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.40  | P            | Foreign Exchange Future | 8.76400   | 8.73400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.55  | P            | Foreign Exchange Future | 8.91400   | 8.88400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.85  | P            | Foreign Exchange Future | 9.21400   | 9.18400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 18.95  | P            | Foreign Exchange Future | 9.31400   | 9.28400                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 19.85  | P            | Foreign Exchange Future | 10.21400  | 10.18400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 19.90  | P            | Foreign Exchange Future | 10.26400  | 10.23400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 19.95  | P            | Foreign Exchange Future | 10.31400  | 10.28400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.00  | P            | Foreign Exchange Future | 10.36400  | 10.33400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.10  | P            | Foreign Exchange Future | 10.46400  | 10.43400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.20  | P            | Foreign Exchange Future | 10.56400  | 10.53400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.25  | P            | Foreign Exchange Future | 10.61400  | 10.58400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.40  | P            | Foreign Exchange Future | 10.76400  | 10.73400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.55  | P            | Foreign Exchange Future | 10.91400  | 10.88400                        | 0             |
| 06/10/2010 | € / R On 13-December-10 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2010 | € / R On 13-December-10     | 20.85  | P            | Foreign Exchange Future | 11.21400  | 11.18400                        | 0             |
| 06/10/2010 | € / R On 13-December-10     | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/10/2010 | € / R On 13-December-10     | 20.95  | P            | Foreign Exchange Future | 11.31400  | 11.28400                        | 0             |
| 06/10/2010 | AU\$ / R On 19-September-11 |        |              | Foreign Exchange Future | 6.75050   | 6.75660                         | 149           |
| 06/10/2010 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.38500   | 0.39400                         | 0             |
| 06/10/2010 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.23500   | 0.23700                         | 0             |
| 06/10/2010 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.35800   | 0.36600                         | 0             |
| 06/10/2010 | AU\$ / R On 19-September-11 | 6.65   | P            | Foreign Exchange Future | 0.25800   | 0.25900                         | 0             |
| 06/10/2010 | AU\$ / R On 19-September-11 | 6.70   | C            | Foreign Exchange Future | 0.33300   | 0.33900                         | 0             |
| 06/10/2010 | AU\$ / R On 19-September-11 | 6.70   | P            | Foreign Exchange Future | 0.28300   | 0.28200                         | 0             |
| 06/10/2010 | AU\$ / R On 14-March-11     | 6.75   | C            | Foreign Exchange Future | 0.18800   | 0.19000                         | 0             |
| 06/10/2010 | AU\$ / R On 14-March-11     | 6.75   | P            | Foreign Exchange Future | 0.20400   | 0.20300                         | 0             |
| 06/10/2010 | AU\$ / R On 13-December-10  | 6.90   | C            | Foreign Exchange Future | 0.06000   | 0.06100                         | 0             |
| 06/10/2010 | AU\$ / R On 13-December-10  | 6.90   | P            | Foreign Exchange Future | 0.24400   | 0.24100                         | 0             |
| 06/10/2010 | AU\$ / R On 13-December-10  | 6.95   | C            | Foreign Exchange Future | 0.04800   | 0.04900                         | 200           |
| 06/10/2010 | AU\$ / R On 13-December-10  | 6.95   | P            | Foreign Exchange Future | 0.28200   | 0.27900                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       |        |              | Foreign Exchange Future | 6.94150   | 6.94660                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       | 7.00   | C            | Foreign Exchange Future | 0.17600   | 0.17200                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       | 7.00   | P            | Foreign Exchange Future | 0.23500   | 0.22500                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       | 7.05   | C            | Foreign Exchange Future | 0.15800   | 0.15400                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       | 7.05   | P            | Foreign Exchange Future | 0.26700   | 0.25700                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       | 7.10   | C            | Foreign Exchange Future | 0.14100   | 0.13700                         | 0             |
| 06/10/2010 | CAD/ R On 14-March-11       | 7.10   | P            | Foreign Exchange Future | 0.30000   | 0.29000                         | 0             |
| 06/10/2010 | CAD/ R On 13-December-10    | 7.65   | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 06/10/2010 | CAD/ R On 13-December-10    | 7.65   | P            | Foreign Exchange Future | 0.79900   | 0.79400                         | 0             |
| 06/10/2010 | CAD/ R On 13-December-10    | 7.70   | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 06/10/2010 | CAD/ R On 13-December-10    | 7.70   | P            | Foreign Exchange Future | 0.84800   | 0.84200                         | 0             |
| 06/10/2010 | CAD/ R On 13-December-10    | 7.75   | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 06/10/2010 | CAD/ R On 13-December-10    | 7.75   | P            | Foreign Exchange Future | 0.89600   | 0.89100                         | 0             |
| 06/10/2010 | CHF / R On 14-March-11      |        |              | Foreign Exchange Future | 7.32010   | 7.35020                         | 0             |
| 06/10/2010 | CHF / R On 13-December-10   | 7.00   | C            | Foreign Exchange Future | 0.31200   | 0.33200                         | 0             |
| 06/10/2010 | CHF / R On 13-December-10   | 7.00   | P            | Foreign Exchange Future | 0.10000   | 0.09000                         | 0             |
| 06/10/2010 | CHF / R On 13-December-10   | 7.05   | C            | Foreign Exchange Future | 0.27900   | 0.29700                         | 0             |
| 06/10/2010 | CHF / R On 13-December-10   | 7.05   | P            | Foreign Exchange Future | 0.11700   | 0.10500                         | 0             |
| 06/10/2010 | CHF / R On 13-December-10   | 7.10   | C            | Foreign Exchange Future | 0.24700   | 0.26500                         | 0             |
| 06/10/2010 | CHF / R On 13-December-10   | 7.10   | P            | Foreign Exchange Future | 0.13500   | 0.12300                         | 0             |
| 06/10/2010 | CHF / R On 14-March-11      | 7.20   | C            | Foreign Exchange Future | 0.34200   | 0.36100                         | 0             |
| 06/10/2010 | CHF / R On 14-March-11      | 7.20   | P            | Foreign Exchange Future | 0.22200   | 0.21100                         | 0             |
| 06/10/2010 | CHF / R On 14-March-11      | 7.25   | C            | Foreign Exchange Future | 0.31600   | 0.33400                         | 0             |
| 06/10/2010 | CHF / R On 14-March-11      | 7.25   | P            | Foreign Exchange Future | 0.24600   | 0.23400                         | 0             |

| Date                         | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|------------------------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 06/10/2010                   | CHF / R On 14-March-11 | 7.30   | C            | Foreign Exchange Future | 0.29100   | 0.30900                         | 0                 |
| 06/10/2010                   | CHF / R On 14-March-11 | 7.30   | P            | Foreign Exchange Future | 0.27100   | 0.25900                         | 0                 |
| <b>Futures Open Interest</b> |                        |        |              |                         |           |                                 | <b>462,606.00</b> |
| <b>Options Open Interest</b> |                        |        |              |                         |           |                                 | <b>482,542.00</b> |
| <b>Total</b>                 |                        |        |              |                         |           |                                 | <b>945,148.00</b> |